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MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2015

Security Name	Asset Class	Shares/Par Value	Base Market Value
Stable Value			
MSBI SIF	EQUITY	992,259,155.37	$ 1,511,018,195.35
Domestic Passive Equity			
1 800 FLOWERS.COM INC CL A	EQUITY	12,748.00	$ 92,805.44
1ST SOURCE CORP	EQUITY	8,550.00	$ 263,938.50
2U INC	EQUITY	10,296.00	$ 288,082.08
3D SYSTEMS CORP	EQUITY	48,311.00	$ 419,822.59
3M CO	EQUITY	273,454.00	$ 41,193,110.56
8X8 INC	EQUITY	39,802.00	$ 455,732.90
AAC HOLDINGS INC	EQUITY	3,378.00	$ 64,384.68
AAON INC	EQUITY	19,149.00	$ 444,639.78
AAR CORP	EQUITY	17,143.00	$ 450,689.47
AARON S INC	EQUITY	28,073.00	$ 628,554.47
ABAXIS INC	EQUITY	10,344.00	$ 575,953.92
ABBOTT LABORATORIES	EQUITY	644,475.00	$ 28,943,372.25
ABBVIE INC	EQUITY	714,392.00	$ 42,320,582.08
ABENGOA YIELD PLC	EQUITY	20,898.00	$ 403,122.42
ABERCROMBIE + FITCH CO CL A	EQUITY	31,012.00	$ 837,324.00
ABIOMED INC	EQUITY	18,252.00	$ 1,647,790.56
ABM INDUSTRIES INC	EQUITY	24,040.00	$ 684,418.80
ABRAXAS PETROLEUM CORP	EQUITY	48,862.00	$ 51,793.72
ACACIA RESEARCH CORP	EQUITY	23,826.00	$ 102,213.54
ACADIA HEALTHCARE CO INC	EQUITY	22,644.00	$ 1,414,344.24
ACADIA PHARMACEUTICALS INC	EQUITY	34,829.00	$ 1,241,653.85
ACADIA REALTY TRUST	EQUITY	30,065.00	$ 996,654.75
ACCELERATE DIAGNOSTICS INC	EQUITY	10,830.00	$ 232,736.70
ACCELERON PHARMA INC	EQUITY	9,418.00	$ 459,221.68
ACCENTURE PLC CL A	EQUITY	270,547.00	$ 28,272,161.50
ACCO BRANDS CORP	EQUITY	49,725.00	$ 354,539.25
ACCURAY INC	EQUITY	36,981.00	$ 249,621.75
ACCURIDE CORP	EQUITY	23,829.00	$ 39,556.14
ACETO CORP	EQUITY	13,919.00	$ 375,534.62
ACHILLION PHARMACEUTICALS	EQUITY	53,374.00	$ 575,905.46
ACI WORLDWIDE INC	EQUITY	50,210.00	$ 1,074,494.00
ACORDA THERAPEUTICS INC	EQUITY	18,464.00	$ 789,889.92
ACTIVISION BLIZZARD INC	EQUITY	217,022.00	$ 8,400,921.62
ACTUA CORP	EQUITY	19,346.00	$ 221,511.70
ACTUANT CORP A	EQUITY	26,153.00	$ 626,625.88
ACUITY BRANDS INC	EQUITY	18,744.00	$ 4,382,347.20
ACXIOM CORP	EQUITY	34,117.00	$ 713,727.64
ADEPTUS HEALTH INC CLASS A	EQUITY	3,004.00	$ 163,778.08
ADOBE SYSTEMS INC	EQUITY	216,195.00	$ 20,309,358.30
ADT CORP/THE	EQUITY	74,586.00	$ 2,459,846.28
ADTRAN INC	EQUITY	23,894.00	$ 411,454.68
ADURO BIOTECH INC	EQUITY	3,619.00	$ 101,838.66
ADVANCE AUTO PARTS INC	EQUITY	31,566.00	$ 4,750,998.66

ADVANCED DRAINAGE SYSTEMS IN	EQUITY	13,268.00	$	318,830.04
ADVANCED ENERGY INDUSTRIES	EQUITY	18,455.00	$	520,984.65
ADVANCED MICRO DEVICES	EQUITY	274,993.00	$	789,229.91
ADVAXIS INC	EQUITY	13,747.00	$	138,294.82
ADVISORY BOARD CO/THE	EQUITY	18,144.00	$	900,123.84
AECOM	EQUITY	64,602.00	$	1,939,998.06
AEGERION PHARMACEUTICALS INC	EQUITY	12,943.00	$	130,724.30
AEGION CORP	EQUITY	17,442.00	$	336,805.02
AERIE PHARMACEUTICALS INC	EQUITY	10,336.00	$	251,681.60
AEROJET ROCKETDYNE HOLDINGS	EQUITY	27,651.00	$	433,014.66
AEROVIRONMENT INC	EQUITY	9,158.00	$	269,886.26
AES CORP	EQUITY	302,521.00	$	2,895,125.97
AETNA INC	EQUITY	151,284.00	$	16,356,826.08
AFFILIATED MANAGERS GROUP	EQUITY	24,005.00	$	3,835,038.80
AFFYMETRIX INC	EQUITY	34,498.00	$	348,084.82
AFLAC INC	EQUITY	185,077.00	$	11,086,112.30
AG MORTGAGE INVESTMENT TRUST	EQUITY	18,470.00	$	237,154.80
AGCO CORP	EQUITY	32,860.00	$	1,491,515.40
AGENUS INC	EQUITY	34,888.00	$	158,391.52
AGILENT TECHNOLOGIES INC	EQUITY	143,804.00	$	6,012,445.24
AGILYSYS INC	EQUITY	9,015.00	$	90,059.85
AGIOS PHARMACEUTICALS INC	EQUITY	11,210.00	$	727,753.20
AGL RESOURCES INC	EQUITY	51,259.00	$	3,270,836.79
AGREE REALTY CORP	EQUITY	11,319.00	$	384,732.81
AIMMUNE THERAPEUTICS INC	EQUITY	5,708.00	$	105,312.60
AIR LEASE CORP	EQUITY	44,080.00	$	1,475,798.40
AIR METHODS CORP	EQUITY	17,280.00	$	724,550.40
AIR PRODUCTS + CHEMICALS INC	EQUITY	92,195.00	$	11,995,491.45
AIR TRANSPORT SERVICES GROUP	EQUITY	25,627.00	$	258,320.16
AIRCASTLE LTD	EQUITY	28,348.00	$	592,189.72
AIRGAS INC	EQUITY	29,342.00	$	4,058,585.44
AK STEEL HOLDING CORP	EQUITY	80,867.00	$	181,142.08
AKAMAI TECHNOLOGIES INC	EQUITY	77,314.00	$	4,069,035.82
AKORN INC	EQUITY	33,949.00	$	1,266,637.19
ALAMO GROUP INC	EQUITY	3,801.00	$	198,032.10
ALASKA AIR GROUP INC	EQUITY	56,212.00	$	4,525,628.12
ALBANY INTL CORP CL A	EQUITY	12,540.00	$	458,337.00
ALBANY MOLECULAR RESEARCH	EQUITY	11,829.00	$	234,805.65
ALBEMARLE CORP	EQUITY	48,566.00	$	2,720,181.66
ALCOA INC	EQUITY	562,632.00	$	5,553,177.84
ALDER BIOPHARMACEUTICALS INC	EQUITY	9,037.00	$	298,492.11
ALERE INC	EQUITY	36,736.00	$	1,436,010.24
ALEXANDER + BALDWIN INC	EQUITY	21,540.00	$	760,577.40
ALEXANDER S INC	EQUITY	941.00	$	361,447.51
ALEXANDRIA REAL ESTATE EQUIT	EQUITY	30,790.00	$	2,782,184.40
ALEXION PHARMACEUTICALS INC	EQUITY	93,270.00	$	17,791,252.50
ALIGN TECHNOLOGY INC	EQUITY	35,308.00	$	2,325,031.80
ALKERMES PLC	EQUITY	64,479.00	$	5,118,343.02
ALLEGHANY CORP	EQUITY	6,954.00	$	3,323,525.22

ALLEGHENY TECHNOLOGIES INC	EQUITY	47,052.00	$	529,335.00
ALLEGIANT TRAVEL CO	EQUITY	5,926.00	$	994,560.58
ALLEGION PLC	EQUITY	41,810.00	$	2,756,115.20
ALLERGAN PLC	EQUITY	169,412.00	$	52,941,250.00
ALLETE INC	EQUITY	21,191.00	$	1,077,138.53
ALLIANCE DATA SYSTEMS CORP	EQUITY	26,634.00	$	7,366,165.38
ALLIANCE FIBER OPTIC PRODUCT	EQUITY	7,633.00	$	115,716.28
ALLIANT ENERGY CORP	EQUITY	47,880.00	$	2,990,106.00
ALLIED WORLD ASSURANCE CO	EQUITY	42,285.00	$	1,572,579.15
ALLISON TRANSMISSION HOLDING	EQUITY	73,824.00	$	1,911,303.36
ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	78,563.00	$	1,208,298.94
ALLSTATE CORP	EQUITY	176,118.00	$	10,935,166.62
ALLY FINANCIAL INC	EQUITY	203,111.00	$	3,785,989.04
ALMOST FAMILY INC	EQUITY	3,999.00	$	152,881.77
ALNYLAM PHARMACEUTICALS INC	EQUITY	32,169.00	$	3,028,389.66
ALON USA ENERGY INC	EQUITY	14,514.00	$	215,387.76
ALPHA + OMEGA SEMICONDUCTOR	EQUITY	12,994.00	$	119,414.86
ALPHABET INC CL A	EQUITY	124,313.00	$	96,716,757.13
ALPHABET INC CL C	EQUITY	126,835.00	$	96,252,544.80
ALTISOURCE ASSET MANAGEMENT	EQUITY	654.00	$	11,222.64
ALTISOURCE PORTFOLIO SOL	EQUITY	6,337.00	$	176,231.97
ALTISOURCE RESIDENTIAL CORP	EQUITY	25,300.00	$	313,973.00
ALTRA INDUSTRIAL MOTION CORP	EQUITY	12,190.00	$	305,725.20
ALTRIA GROUP INC	EQUITY	847,795.00	$	49,350,146.95
AMAG PHARMACEUTICALS INC	EQUITY	9,487.00	$	286,412.53
AMAZON.COM INC	EQUITY	164,410.00	$	111,123,074.90
AMBAC FINANCIAL GROUP INC	EQUITY	18,969.00	$	267,273.21
AMBARELLA INC	EQUITY	13,849.00	$	771,943.26
AMC ENTERTAINMENT HLDS CL A	EQUITY	9,616.00	$	230,784.00
AMC NETWORKS INC A	EQUITY	25,962.00	$	1,938,842.16
AMDOCS LTD	EQUITY	68,131.00	$	3,717,908.67
AMEDISYS INC	EQUITY	12,949.00	$	509,154.68
AMERCO	EQUITY	3,148.00	$	1,226,146.00
AMEREN CORPORATION	EQUITY	104,785.00	$	4,529,855.55
AMERICA S CAR MART INC	EQUITY	4,266.00	$	113,859.54
AMERICAN AIRLINES GROUP INC	EQUITY	272,001.00	$	11,519,242.35
AMERICAN ASSETS TRUST INC	EQUITY	15,494.00	$	594,194.90
AMERICAN AXLE + MFG HOLDINGS	EQUITY	31,686.00	$	600,132.84
AMERICAN CAMPUS COMMUNITIES	EQUITY	47,803.00	$	1,976,176.02
AMERICAN CAPITAL AGENCY CORP	EQUITY	149,693.00	$	2,595,676.62
AMERICAN CAPITAL MORTGAGE IN	EQUITY	27,782.00	$	387,836.72
AMERICAN EAGLE OUTFITTERS	EQUITY	84,098.00	$	1,303,519.00
AMERICAN ELECTRIC POWER	EQUITY	211,815.00	$	12,342,460.05
AMERICAN EQUITY INVT LIFE HL	EQUITY	40,790.00	$	980,183.70
AMERICAN EXPRESS CO	EQUITY	372,512.00	$	25,908,209.60
AMERICAN FINANCIAL GROUP INC	EQUITY	29,951.00	$	2,158,868.08
AMERICAN HOMES 4 RENT A	EQUITY	70,664.00	$	1,177,262.24
AMERICAN INTERNATIONAL GROUP	EQUITY	534,092.00	$	33,097,681.24
AMERICAN NATIONAL INSURANCE	EQUITY	3,092.00	$	316,218.84

AMERICAN PUBLIC EDUCATION	EQUITY	7,932.00	$	147,614.52
AMERICAN RAILCAR INDUSTRIES	EQUITY	4,154.00	$	192,247.12
AMERICAN RESIDENTIAL PROPERT	EQUITY	17,970.00	$	339,633.00
AMERICAN SCIENCE + ENGINEERI	EQUITY	3,968.00	$	164,195.84
AMERICAN SOFTWARE INC CL A	EQUITY	17,856.00	$	181,774.08
AMERICAN STATES WATER CO	EQUITY	16,845.00	$	706,647.75
AMERICAN TOWER CORP	EQUITY	182,490.00	$	17,692,405.50
AMERICAN VANGUARD CORP	EQUITY	15,320.00	$	214,633.20
AMERICAN WATER WORKS CO INC	EQUITY	74,617.00	$	4,458,365.75
AMERICAN WOODMARK CORP	EQUITY	6,108.00	$	488,517.84
AMERIPRISE FINANCIAL INC	EQUITY	79,096.00	$	8,417,396.32
AMERIS BANCORP	EQUITY	15,063.00	$	511,991.37
AMERISAFE INC	EQUITY	9,163.00	$	466,396.70
AMERISOURCEBERGEN CORP	EQUITY	95,219.00	$	9,875,162.49
AMETEK INC	EQUITY	104,497.00	$	5,599,994.23
AMGEN INC	EQUITY	327,846.00	$	53,219,241.18
AMICUS THERAPEUTICS INC	EQUITY	42,596.00	$	413,181.20
AMKOR TECHNOLOGY INC	EQUITY	39,068.00	$	237,533.44
AMN HEALTHCARE SERVICES INC	EQUITY	21,741.00	$	675,058.05
AMPHASTAR PHARMACEUTICALS IN	EQUITY	12,918.00	$	183,823.14
AMPHENOL CORP CL A	EQUITY	131,892.00	$	6,888,719.16
AMSURG CORP	EQUITY	20,641.00	$	1,568,716.00
AMTRUST FINANCIAL SERVICES	EQUITY	15,825.00	$	974,503.50
ANACOR PHARMACEUTICALS INC	EQUITY	17,832.00	$	2,014,481.04
ANADARKO PETROLEUM CORP	EQUITY	219,745.00	$	10,675,212.10
ANALOG DEVICES INC	EQUITY	133,355.00	$	7,377,198.60
ANALOGIC CORP	EQUITY	5,855.00	$	483,623.00
ANDERSONS INC/THE	EQUITY	12,477.00	$	394,647.51
ANGIE S LIST INC	EQUITY	22,651.00	$	211,786.85
ANGIODYNAMICS INC	EQUITY	12,485.00	$	151,567.90
ANI PHARMACEUTICALS INC	EQUITY	3,712.00	$	167,504.00
ANIKA THERAPEUTICS INC	EQUITY	6,940.00	$	264,830.40
ANIXTER INTERNATIONAL INC	EQUITY	11,766.00	$	710,548.74
ANNALY CAPITAL MANAGEMENT IN	EQUITY	401,845.00	$	3,769,306.10
ANSYS INC	EQUITY	38,988.00	$	3,606,390.00
ANTARES PHARMA INC	EQUITY	74,475.00	$	90,114.75
ANTERO RESOURCES CORP	EQUITY	29,892.00	$	651,645.60
ANTHEM INC	EQUITY	114,050.00	$	15,903,132.00
ANTHERA PHARMACEUTICALS INC	EQUITY	16,329.00	$	75,766.56
ANWORTH MORTGAGE ASSET CORP	EQUITY	62,218.00	$	270,648.30
AON PLC	EQUITY	120,636.00	$	11,123,845.56
APACHE CORP	EQUITY	163,882.00	$	7,287,832.54
APARTMENT INVT + MGMT CO A	EQUITY	67,226.00	$	2,691,056.78
APOGEE ENTERPRISES INC	EQUITY	13,130.00	$	571,286.30
APOLLO COMMERCIAL REAL ESTAT	EQUITY	31,962.00	$	550,705.26
APOLLO EDUCATION GROUP INC	EQUITY	41,480.00	$	318,151.60
APOLLO RESIDENTIAL MORTGAGE	EQUITY	14,759.00	$	176,370.05
APPLE HOSPITALITY REIT INC	EQUITY	78,378.00	$	1,565,208.66
APPLE INC	EQUITY	2,484,752.00	$	261,544,995.52

APPLIED INDUSTRIAL TECH INC	EQUITY	17,788.00	$	720,236.12
APPLIED MATERIALS INC	EQUITY	529,808.00	$	9,891,515.36
APPLIED MICRO CIRCUITS CORP	EQUITY	36,936.00	$	235,282.32
APPLIED OPTOELECTRONICS INC	EQUITY	8,243.00	$	141,449.88
APPROACH RESOURCES INC	EQUITY	18,148.00	$	33,392.32
APTARGROUP INC	EQUITY	27,137.00	$	1,971,503.05
AQUA AMERICA INC	EQUITY	76,126.00	$	2,268,554.80
ARAMARK	EQUITY	76,739.00	$	2,474,832.75
ARATANA THERAPEUTICS INC	EQUITY	14,082.00	$	78,577.56
ARC DOCUMENT SOLUTIONS INC	EQUITY	19,523.00	$	86,291.66
ARCBEST CORP	EQUITY	11,204.00	$	239,653.56
ARCH CAPITAL GROUP LTD	EQUITY	55,566.00	$	3,875,728.50
ARCHER DANIELS MIDLAND CO	EQUITY	268,571.00	$	9,851,184.28
ARCHROCK INC	EQUITY	29,417.00	$	221,215.84
ARCTIC CAT INC	EQUITY	6,956.00	$	113,939.28
ARDELYX INC	EQUITY	7,154.00	$	129,630.48
ARDMORE SHIPPING CORP	EQUITY	10,979.00	$	139,652.88
ARENA PHARMACEUTICALS INC	EQUITY	108,710.00	$	206,549.00
ARGAN INC	EQUITY	6,496.00	$	210,470.40
ARGO GROUP INTERNATIONAL	EQUITY	12,898.00	$	771,816.32
ARIAD PHARMACEUTICALS INC	EQUITY	73,910.00	$	461,937.50
ARISTA NETWORKS INC	EQUITY	14,261.00	$	1,110,076.24
ARLINGTON ASSET INVESTMENT A	EQUITY	7,514.00	$	99,410.22
ARMADA HOFFLER PROPERTIES IN	EQUITY	23,762.00	$	249,025.76
ARMOUR RESIDENTIAL REIT INC	EQUITY	20,957.00	$	456,024.32
ARMSTRONG WORLD INDUSTRIES	EQUITY	17,510.00	$	800,732.30
ARRAY BIOPHARMA INC	EQUITY	63,304.00	$	267,142.88
ARRIS GROUP INC	EQUITY	58,478.00	$	1,787,672.46
ARROW ELECTRONICS INC	EQUITY	41,061.00	$	2,224,684.98
ARROW FINANCIAL CORP	EQUITY	9,685.00	$	263,141.45
ARROWHEAD RESEARCH CORP	EQUITY	27,786.00	$	170,883.90
ARTHUR J GALLAGHER + CO	EQUITY	72,356.00	$	2,962,254.64
ARTISAN PARTNERS ASSET MA A	EQUITY	15,612.00	$	562,968.72
ASBURY AUTOMOTIVE GROUP	EQUITY	12,535.00	$	845,360.40
ASCENA RETAIL GROUP INC	EQUITY	72,225.00	$	711,416.25
ASCENT CAPITAL GROUP INC A	EQUITY	6,908.00	$	115,501.76
ASHFORD HOSPITALITY PRIME IN	EQUITY	16,321.00	$	236,654.50
ASHFORD HOSPITALITY TRUST	EQUITY	39,482.00	$	249,131.42
ASHLAND INC	EQUITY	29,271.00	$	3,006,131.70
ASPEN INSURANCE HOLDINGS LTD	EQUITY	27,533.00	$	1,329,843.90
ASPEN TECHNOLOGY INC	EQUITY	37,792.00	$	1,427,025.92
ASSOCIATED BANC CORP	EQUITY	67,398.00	$	1,263,712.50
ASSOCIATED CAPITAL GROUP A	EQUITY	3,694.00	$	112,667.00
ASSURANT INC	EQUITY	29,250.00	$	2,355,795.00
ASSURED GUARANTY LTD	EQUITY	66,371.00	$	1,754,185.53
ASTEC INDUSTRIES INC	EQUITY	8,136.00	$	331,135.20
ASTORIA FINANCIAL CORP	EQUITY	36,241.00	$	574,419.85
ASTRONICS CORP	EQUITY	10,161.00	$	413,654.31
AT+T INC	EQUITY	2,625,102.00	$	90,329,759.82

ATARA BIOTHERAPEUTICS INC	EQUITY	6,428.00	$	169,763.48
ATHENAHEALTH INC	EQUITY	16,641.00	$	2,678,701.77
ATLANTIC POWER CORP	EQUITY	60,923.00	$	120,018.31
ATLANTIC TELE NETWORK INC	EQUITY	4,336.00	$	339,205.28
ATLAS AIR WORLDWIDE HOLDINGS	EQUITY	11,081.00	$	458,088.54
ATMEL CORP	EQUITY	183,046.00	$	1,576,026.06
ATMOS ENERGY CORP	EQUITY	42,670.00	$	2,689,916.80
ATRICURE INC	EQUITY	13,711.00	$	307,674.84
ATRION CORPORATION	EQUITY	756.00	$	288,187.20
ATWOOD OCEANICS INC	EQUITY	27,801.00	$	284,404.23
AUTODESK INC	EQUITY	98,494.00	$	6,001,239.42
AUTOMATIC DATA PROCESSING	EQUITY	201,458.00	$	17,067,521.76
AUTONATION INC	EQUITY	30,519.00	$	1,820,763.54
AUTOZONE INC	EQUITY	13,522.00	$	10,032,107.02
AV HOMES INC	EQUITY	8,105.00	$	103,825.05
AVAGO TECHNOLOGIES LTD	EQUITY	111,065.00	$	16,121,084.75
AVALANCHE BIOTECHNOLOGIES IN	EQUITY	8,985.00	$	85,537.20
AVALONBAY COMMUNITIES INC	EQUITY	56,943.00	$	10,484,914.59
AVANGRID INC	EQUITY	25,025.00	$	960,960.00
AVERY DENNISON CORP	EQUITY	39,832.00	$	2,495,873.12
AVG TECHNOLOGIES	EQUITY	18,308.00	$	367,075.40
AVID TECHNOLOGY INC	EQUITY	12,315.00	$	89,776.35
AVIS BUDGET GROUP INC	EQUITY	45,795.00	$	1,661,900.55
AVISTA CORP	EQUITY	26,555.00	$	939,250.35
AVNET INC	EQUITY	57,978.00	$	2,483,777.52
AVON PRODUCTS INC	EQUITY	188,722.00	$	764,324.10
AVX CORP	EQUITY	20,093.00	$	243,929.02
AXALTA COATING SYSTEMS LTD	EQUITY	43,225.00	$	1,151,946.25
AXCELIS TECHNOLOGIES INC	EQUITY	58,980.00	$	152,758.20
AXIALL CORP	EQUITY	30,392.00	$	468,036.80
AXIS CAPITAL HOLDINGS LTD	EQUITY	43,958.00	$	2,471,318.76
AXOVANT SCIENCES LTD	EQUITY	8,087.00	$	145,808.61
AZZ INC	EQUITY	11,132.00	$	618,605.24
B/E AEROSPACE INC	EQUITY	45,642.00	$	1,933,851.54
B+G FOODS INC	EQUITY	24,654.00	$	863,383.08
BABCOCK + WILCOX ENTERPR	EQUITY	23,222.00	$	484,643.14
BADGER METER INC	EQUITY	6,790.00	$	397,826.10
BAKER HUGHES INC	EQUITY	188,274.00	$	8,688,845.10
BALCHEM CORP	EQUITY	13,583.00	$	825,846.40
BALDWIN + LYONS INC CL B	EQUITY	7,720.00	$	185,511.60
BALL CORP	EQUITY	59,484.00	$	4,326,271.32
BANC OF CALIFORNIA INC	EQUITY	21,069.00	$	308,028.78
BANCFIRST CORP	EQUITY	3,859.00	$	226,214.58
BANCO LATINOAMERICANO COME E	EQUITY	14,001.00	$	363,045.93
BANCORP INC/THE	EQUITY	17,434.00	$	111,054.58
BANCORPSOUTH INC	EQUITY	41,324.00	$	991,362.76
BANK MUTUAL CORP	EQUITY	30,525.00	$	238,095.00
BANK OF AMERICA CORP	EQUITY	4,536,504.00	$	76,349,362.32
BANK OF HAWAII CORP	EQUITY	18,427.00	$	1,159,058.30

BANK OF MARIN BANCORP/CA	EQUITY	4,487.00	$	239,605.80
BANK OF NEW YORK MELLON CORP	EQUITY	482,222.00	$	19,877,190.84
BANK OF THE OZARKS	EQUITY	35,140.00	$	1,738,024.40
BANKFINANCIAL CORP	EQUITY	15,318.00	$	193,466.34
BANKRATE INC	EQUITY	29,125.00	$	387,362.50
BANKUNITED INC	EQUITY	43,602.00	$	1,572,288.12
BANNER CORPORATION	EQUITY	9,972.00	$	457,315.92
BARNES + NOBLE EDUCATION INC	EQUITY	14,208.00	$	141,369.60
BARNES + NOBLE INC	EQUITY	22,483.00	$	195,826.93
BARNES GROUP INC	EQUITY	23,391.00	$	827,807.49
BARRACUDA NETWORKS INC	EQUITY	3,911.00	$	73,057.48
BARRETT BUSINESS SVCS INC	EQUITY	3,602.00	$	156,831.08
BASIC ENERGY SERVICES INC	EQUITY	20,581.00	$	55,157.08
BAXALTA INC	EQUITY	235,086.00	$	9,175,406.58
BAXTER INTERNATIONAL INC	EQUITY	235,086.00	$	8,968,530.90
BAZAARVOICE INC	EQUITY	28,996.00	$	127,002.48
BB+T CORP	EQUITY	333,837.00	$	12,622,376.97
BBCN BANCORP INC	EQUITY	35,837.00	$	617,113.14
BEACON ROOFING SUPPLY INC	EQUITY	21,627.00	$	890,599.86
BEAZER HOMES USA INC	EQUITY	13,627.00	$	156,574.23
BECTON DICKINSON AND CO	EQUITY	90,441.00	$	13,936,053.69
BED BATH + BEYOND INC	EQUITY	73,995.00	$	3,570,258.75
BEL FUSE INC CL B	EQUITY	5,921.00	$	102,374.09
BELDEN INC	EQUITY	18,659.00	$	889,661.12
BELLICUM PHARMACEUTICALS INC	EQUITY	4,703.00	$	95,329.81
BELMOND LTD CLASS A	EQUITY	43,658.00	$	414,751.00
BEMIS COMPANY	EQUITY	42,312.00	$	1,890,923.28
BENCHMARK ELECTRONICS INC	EQUITY	23,306.00	$	481,735.02
BENEFICIAL BANCORP INC	EQUITY	31,194.00	$	415,504.08
BENEFITFOCUS INC	EQUITY	3,473.00	$	126,382.47
BERKSHIRE HATHAWAY INC CL B	EQUITY	801,498.00	$	105,829,795.92
BERKSHIRE HILLS BANCORP INC	EQUITY	14,903.00	$	433,826.33
BERRY PLASTICS GROUP INC	EQUITY	50,249.00	$	1,818,008.82
BEST BUY CO INC	EQUITY	129,710.00	$	3,949,669.50
BGC PARTNERS INC CL A	EQUITY	79,590.00	$	780,777.90
BIG 5 SPORTING GOODS CORP	EQUITY	10,323.00	$	103,126.77
BIG LOTS INC	EQUITY	23,109.00	$	890,620.86
BIGLARI HOLDINGS INC	EQUITY	542.00	$	176,594.44
BILL BARRETT CORP	EQUITY	23,424.00	$	92,056.32
BIO RAD LABORATORIES A	EQUITY	8,889.00	$	1,232,548.74
BIO TECHNE CORP	EQUITY	15,834.00	$	1,425,060.00
BIOCRYST PHARMACEUTICALS INC	EQUITY	32,569.00	$	336,112.08
BIODELIVERY SCIENCES INTL	EQUITY	21,698.00	$	103,933.42
BIOGEN INC	EQUITY	96,254.00	$	29,487,412.90
BIOMARIN PHARMACEUTICAL INC	EQUITY	69,442.00	$	7,274,743.92
BIOMED REALTY TRUST INC	EQUITY	87,368.00	$	2,069,747.92
BIOSCRIP INC	EQUITY	35,233.00	$	61,657.75
BIOSPECIFICS TECHNOLOGIES	EQUITY	2,418.00	$	103,901.46
BIOTELEMETRY INC	EQUITY	14,072.00	$	164,360.96

BIOTIME INC	EQUITY	26,212.00	$	107,469.20
BJ S RESTAURANTS INC	EQUITY	9,806.00	$	426,266.82
BLACK BOX CORP	EQUITY	8,013.00	$	76,363.89
BLACK DIAMOND INC	EQUITY	13,304.00	$	58,803.68
BLACK HILLS CORP	EQUITY	19,457.00	$	903,388.51
BLACK KNIGHT FINANCIAL CL A	EQUITY	8,015.00	$	264,975.90
BLACKBAUD INC	EQUITY	20,453.00	$	1,347,034.58
BLACKHAWK NETWORK HOLDINGS I	EQUITY	23,598.00	$	1,043,267.58
BLACKROCK INC	EQUITY	54,313.00	$	18,494,662.76
BLOOMIN BRANDS INC	EQUITY	50,297.00	$	849,516.33
BLOUNT INTERNATIONAL INC	EQUITY	22,388.00	$	219,626.28
BLUCORA INC	EQUITY	19,097.00	$	187,150.60
BLUE BUFFALO PET PRODUCTS IN	EQUITY	13,337.00	$	249,535.27
BLUE HILLS BANCORP INC	EQUITY	15,855.00	$	242,740.05
BLUE NILE INC	EQUITY	6,079.00	$	225,713.27
BLUEBIRD BIO INC	EQUITY	14,263.00	$	915,969.86
BLUEPRINT MEDICINES CORP	EQUITY	4,295.00	$	113,130.30
BMC STOCK HOLDINGS INC	EQUITY	7,659.00	$	128,288.25
BNC BANCORP	EQUITY	11,922.00	$	302,580.36
BOB EVANS FARMS	EQUITY	10,916.00	$	424,086.60
BOEING CO/THE	EQUITY	297,991.00	$	43,086,518.69
BOFI HOLDING INC	EQUITY	27,212.00	$	572,812.60
BOINGO WIRELESS INC	EQUITY	16,218.00	$	107,363.16
BOISE CASCADE CO	EQUITY	16,887.00	$	431,125.11
BOK FINANCIAL CORPORATION	EQUITY	11,178.00	$	668,332.62
BONANZA CREEK ENERGY INC	EQUITY	21,435.00	$	112,962.45
BOOT BARN HOLDINGS INC	EQUITY	5,013.00	$	61,609.77
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	42,008.00	$	1,295,946.80
BORGWARNER INC	EQUITY	97,892.00	$	4,231,871.16
BOSTON BEER COMPANY INC A	EQUITY	3,925.00	$	792,496.75
BOSTON PRIVATE FINL HOLDING	EQUITY	38,615.00	$	437,894.10
BOSTON PROPERTIES INC	EQUITY	66,286.00	$	8,454,116.44
BOSTON SCIENTIFIC CORP	EQUITY	577,324.00	$	10,645,854.56
BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	18,454.00	$	548,637.42
BOULDER BRANDS INC	EQUITY	28,454.00	$	312,424.92
BOX INC CLASS A	EQUITY	7,767.00	$	108,427.32
BOYD GAMING CORP	EQUITY	35,693.00	$	709,219.91
BRADY CORPORATION CL A	EQUITY	20,647.00	$	474,468.06
BRANDYWINE REALTY TRUST	EQUITY	76,074.00	$	1,039,170.84
BRAVO BRIO RESTAURANT GROUP	EQUITY	12,120.00	$	109,080.00
BRIDGE BANCORP INC	EQUITY	8,967.00	$	272,865.81
BRIGGS + STRATTON	EQUITY	20,684.00	$	357,833.20
BRIGHT HORIZONS FAMILY SOLUT	EQUITY	15,246.00	$	1,018,432.80
BRIGHTCOVE	EQUITY	16,108.00	$	99,869.60
BRINK S CO/THE	EQUITY	21,154.00	$	610,504.44
BRINKER INTERNATIONAL INC	EQUITY	26,454.00	$	1,268,469.30
BRISTOL MYERS SQUIBB CO	EQUITY	719,068.00	$	49,464,687.72
BRISTOW GROUP INC	EQUITY	15,363.00	$	397,901.70
BRIXMOR PROPERTY GROUP INC	EQUITY	68,843.00	$	1,777,526.26

BROADCOM CORP CL A	EQUITY	238,792.00	$	13,806,953.44
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	51,946.00	$	2,791,058.58
BROADSOFT INC	EQUITY	13,413.00	$	474,283.68
BROCADE COMMUNICATIONS SYS	EQUITY	184,327.00	$	1,692,121.86
BROOKDALE SENIOR LIVING INC	EQUITY	79,188.00	$	1,461,810.48
BROOKLINE BANCORP INC	EQUITY	33,795.00	$	388,642.50
BROOKS AUTOMATION INC	EQUITY	30,227.00	$	322,824.36
BROWN + BROWN INC	EQUITY	51,255.00	$	1,645,285.50
BROWN FORMAN CORP CLASS A	EQUITY	11,798.00	$	1,299,077.78
BROWN FORMAN CORP CLASS B	EQUITY	50,417.00	$	5,005,399.76
BRUKER CORP	EQUITY	47,234.00	$	1,146,369.18
BRUNSWICK CORP	EQUITY	40,300.00	$	2,035,553.00
BRYN MAWR BANK CORP	EQUITY	9,864.00	$	283,294.08
BUCKLE INC/THE	EQUITY	12,203.00	$	375,608.34
BUFFALO WILD WINGS INC	EQUITY	8,200.00	$	1,309,130.00
BUILD A BEAR WORKSHOP INC	EQUITY	7,052.00	$	86,316.48
BUILDERS FIRSTSOURCE INC	EQUITY	22,721.00	$	251,748.68
BUNGE LTD	EQUITY	62,797.00	$	4,287,779.16
BURLINGTON STORES INC	EQUITY	32,106.00	$	1,377,347.40
BWX TECHNOLOGIES INC	EQUITY	46,444.00	$	1,475,525.88
C.H. ROBINSON WORLDWIDE INC	EQUITY	63,255.00	$	3,923,075.10
C+J ENERGY SERVICES LTD	EQUITY	25,038.00	$	119,180.88
CA INC	EQUITY	136,438.00	$	3,896,669.28
CABELA S INC	EQUITY	21,660.00	$	1,012,171.80
CABLE ONE INC	EQUITY	1,507.00	$	653,525.62
CABLEVISION SYSTEMS NY GRP A	EQUITY	87,254.00	$	2,783,402.60
CABOT CORP	EQUITY	27,675.00	$	1,131,354.00
CABOT MICROELECTRONICS CORP	EQUITY	10,850.00	$	475,013.00
CABOT OIL + GAS CORP	EQUITY	179,771.00	$	3,180,148.99
CACI INTERNATIONAL INC CL A	EQUITY	10,079.00	$	935,129.62
CADENCE DESIGN SYS INC	EQUITY	125,857.00	$	2,619,084.17
CAESARS ACQUISITION CO CL A	EQUITY	18,252.00	$	124,296.12
CAESARS ENTERTAINMENT CORP	EQUITY	24,303.00	$	191,750.67
CAI INTERNATIONAL INC	EQUITY	8,602.00	$	86,708.16
CAL MAINE FOODS INC	EQUITY	13,633.00	$	631,753.22
CALAMOS ASSET MANAGEMENT A	EQUITY	13,162.00	$	127,408.16
CALAMP CORP	EQUITY	16,791.00	$	334,644.63
CALATLANTIC GROUP INC	EQUITY	33,532.00	$	1,271,533.44
CALAVO GROWERS INC	EQUITY	6,977.00	$	341,873.00
CALERES INC	EQUITY	19,567.00	$	524,786.94
CALGON CARBON CORP	EQUITY	23,186.00	$	399,958.50
CALIFORNIA RESOURCES CORP	EQUITY	137,838.00	$	321,162.54
CALIFORNIA WATER SERVICE GRP	EQUITY	22,401.00	$	521,271.27
CALIX INC	EQUITY	21,837.00	$	171,857.19
CALLAWAY GOLF COMPANY	EQUITY	38,200.00	$	359,844.00
CALLIDUS SOFTWARE INC	EQUITY	25,325.00	$	470,285.25
CALLON PETROLEUM CO	EQUITY	30,915.00	$	257,831.10
CALPINE CORP	EQUITY	164,124.00	$	2,374,874.28
CAMBREX CORP	EQUITY	13,988.00	$	658,694.92

CAMDEN NATIONAL CORP	EQUITY	5,841.00	$	257,529.69
CAMDEN PROPERTY TRUST	EQUITY	36,912.00	$	2,833,365.12
CAMERON INTERNATIONAL CORP	EQUITY	83,182.00	$	5,257,102.40
CAMPBELL SOUP CO	EQUITY	75,241.00	$	3,953,914.55
CAMPUS CREST COMMUNITIES INC	EQUITY	36,492.00	$	248,145.60
CANTEL MEDICAL CORP	EQUITY	14,929.00	$	927,688.06
CAPELLA EDUCATION CO	EQUITY	5,460.00	$	252,361.20
CAPITAL BANK FINANCIAL CL A	EQUITY	11,673.00	$	373,302.54
CAPITAL ONE FINANCIAL CORP	EQUITY	236,191.00	$	17,048,266.38
CAPITAL SENIOR LIVING CORP	EQUITY	14,178.00	$	295,753.08
CAPITOL FEDERAL FINANCIAL IN	EQUITY	60,518.00	$	760,106.08
CAPSTEAD MORTGAGE CORP	EQUITY	44,841.00	$	391,910.34
CARA THERAPEUTICS INC	EQUITY	10,020.00	$	168,937.20
CARBO CERAMICS INC	EQUITY	8,590.00	$	147,748.00
CARBONITE INC	EQUITY	9,808.00	$	96,118.40
CARDINAL FINANCIAL CORP	EQUITY	16,756.00	$	381,199.00
CARDINAL HEALTH INC	EQUITY	143,221.00	$	12,785,338.67
CARDIOVASCULAR SYSTEMS INC	EQUITY	14,234.00	$	215,218.08
CARDTRONICS INC	EQUITY	19,597.00	$	659,439.05
CARE CAPITAL PROPERTIES INC	EQUITY	34,223.00	$	1,046,197.11
CAREER EDUCATION CORP	EQUITY	34,405.00	$	124,890.15
CARETRUST REIT INC	EQUITY	38,768.00	$	424,509.60
CARLISLE COS INC	EQUITY	27,669.00	$	2,453,963.61
CARMAX INC	EQUITY	90,812.00	$	4,901,123.64
CARMIKE CINEMAS INC	EQUITY	11,159.00	$	255,987.46
CARNIVAL CORP	EQUITY	183,828.00	$	10,014,949.44
CARPENTER TECHNOLOGY	EQUITY	22,344.00	$	676,352.88
CARRIAGE SERVICES INC	EQUITY	9,284.00	$	223,744.40
CARRIZO OIL + GAS INC	EQUITY	22,677.00	$	670,785.66
CARROLS RESTAURANT GROUP INC	EQUITY	13,554.00	$	159,123.96
CARTER S INC	EQUITY	22,963.00	$	2,044,395.89
CASELLA WASTE SYSTEMS INC A	EQUITY	28,740.00	$	171,865.20
CASEY S GENERAL STORES INC	EQUITY	16,852.00	$	2,029,823.40
CASH AMERICA INTL INC	EQUITY	12,789.00	$	383,030.55
CASS INFORMATION SYSTEMS INC	EQUITY	5,375.00	$	276,597.50
CASTLIGHT HEALTH INC B	EQUITY	14,701.00	$	62,773.27
CATALENT INC	EQUITY	35,096.00	$	878,452.88
CATALYST PHARMACEUTICALS INC	EQUITY	33,271.00	$	81,513.95
CATCHMARK TIMBER TRUST INC A	EQUITY	17,902.00	$	202,471.62
CATERPILLAR INC	EQUITY	260,919.00	$	17,732,055.24
CATHAY GENERAL BANCORP	EQUITY	34,807.00	$	1,090,503.31
CATO CORP CLASS A	EQUITY	11,890.00	$	437,789.80
CAVCO INDUSTRIES INC	EQUITY	4,188.00	$	348,902.28
CAVIUM INC	EQUITY	23,800.00	$	1,563,898.00
CBIZ INC	EQUITY	22,270.00	$	219,582.20
CBL + ASSOCIATES PROPERTIES	EQUITY	72,096.00	$	891,827.52
CBOE HOLDINGS INC	EQUITY	37,385.00	$	2,426,286.50
CBRE GROUP INC A	EQUITY	122,677.00	$	4,242,170.66
CBS CORP CLASS B NON VOTING	EQUITY	212,814.00	$	10,029,923.82

CDI CORP	EQUITY	8,593.00	$	58,088.68
CDK GLOBAL INC	EQUITY	69,732.00	$	3,310,178.04
CDW CORP/DE	EQUITY	55,218.00	$	2,321,364.72
CEB INC	EQUITY	14,757.00	$	905,932.23
CECO ENVIRONMENTAL CORP	EQUITY	11,819.00	$	90,769.92
CEDAR REALTY TRUST INC	EQUITY	45,001.00	$	318,607.08
CELADON GROUP INC	EQUITY	12,153.00	$	120,193.17
CELANESE CORP SERIES A	EQUITY	66,181.00	$	4,455,966.73
CELGENE CORP	EQUITY	342,078.00	$	40,967,261.28
CELLDEX THERAPEUTICS INC	EQUITY	43,038.00	$	674,835.84
CELLULAR BIOMEDICINE GROUP I	EQUITY	4,505.00	$	96,812.45
CEMPRA INC	EQUITY	14,337.00	$	446,310.81
CENTENE CORP	EQUITY	51,439.00	$	3,385,200.59
CENTERPOINT ENERGY INC	EQUITY	185,366.00	$	3,403,319.76
CENTERSTATE BANKS INC	EQUITY	21,601.00	$	338,055.65
CENTRAL EUROPEAN MEDIA ENT A	EQUITY	41,446.00	$	111,489.74
CENTRAL GARDEN AND PET CO A	EQUITY	20,372.00	$	277,059.20
CENTRAL PACIFIC FINANCIAL CO	EQUITY	10,432.00	$	229,712.64
CENTURY ALUMINUM COMPANY	EQUITY	22,004.00	$	97,257.68
CENTURY COMMUNITIES INC	EQUITY	6,392.00	$	113,202.32
CENTURYLINK INC	EQUITY	244,392.00	$	6,148,902.72
CEPHEID INC	EQUITY	31,096.00	$	1,135,936.88
CERNER CORP	EQUITY	129,220.00	$	7,775,167.40
CERUS CORP	EQUITY	45,742.00	$	289,089.44
CEVA INC	EQUITY	10,756.00	$	251,260.16
CF INDUSTRIES HOLDINGS INC	EQUITY	101,941.00	$	4,160,212.21
CHANNELADVISOR CORP	EQUITY	10,688.00	$	148,028.80
CHARLES RIVER LABORATORIES	EQUITY	20,569.00	$	1,653,541.91
CHART INDUSTRIES INC	EQUITY	13,218.00	$	237,395.28
CHARTER COMMUNICATION A	EQUITY	32,633.00	$	5,975,102.30
CHATHAM LODGING TRUST	EQUITY	20,118.00	$	412,016.64
CHECKPOINT SYSTEMS INC	EQUITY	19,718.00	$	123,631.86
CHEESECAKE FACTORY INC/THE	EQUITY	21,298.00	$	982,050.78
CHEFS WAREHOUSE INC/THE	EQUITY	9,104.00	$	151,854.72
CHEGG INC	EQUITY	36,091.00	$	242,892.43
CHEMED CORP	EQUITY	7,557.00	$	1,132,038.60
CHEMICAL FINANCIAL CORP	EQUITY	15,724.00	$	538,861.48
CHEMOCENTRYX INC	EQUITY	13,790.00	$	111,699.00
CHEMOURS CO/THE	EQUITY	78,321.00	$	419,800.56
CHEMTURA CORP	EQUITY	29,872.00	$	814,609.44
CHENIERE ENERGY INC	EQUITY	102,915.00	$	3,833,583.75
CHESAPEAKE ENERGY CORP	EQUITY	253,360.00	$	1,140,120.00
CHESAPEAKE LODGING TRUST	EQUITY	26,563.00	$	668,325.08
CHESAPEAKE UTILITIES CORP	EQUITY	7,605.00	$	431,583.75
CHEVRON CORP	EQUITY	811,703.00	$	73,020,801.88
CHIASMA INC	EQUITY	4,499.00	$	88,045.43
CHICAGO BRIDGE + IRON CO NV	EQUITY	42,722.00	$	1,665,730.78
CHICO S FAS INC	EQUITY	63,987.00	$	682,741.29
CHILDREN S PLACE INC/THE	EQUITY	9,293.00	$	512,973.60

CHIMERA INVESTMENT CORP	EQUITY	87,634.00	$	1,195,327.76
CHIMERIX INC	EQUITY	18,091.00	$	161,914.45
CHIPOTLE MEXICAN GRILL INC	EQUITY	13,390.00	$	6,425,191.50
CHOICE HOTELS INTL INC	EQUITY	15,575.00	$	785,135.75
CHUBB CORP	EQUITY	98,735.00	$	13,096,210.40
CHUBB LTD	EQUITY	139,679.00	$	16,321,491.15
CHURCH + DWIGHT CO INC	EQUITY	56,645.00	$	4,808,027.60
CHURCHILL DOWNS INC	EQUITY	6,156.00	$	871,012.44
CHUY S HOLDINGS INC	EQUITY	7,935.00	$	248,682.90
CIBER INC	EQUITY	38,635.00	$	135,608.85
CIENA CORP	EQUITY	50,955.00	$	1,054,258.95
CIGNA CORP	EQUITY	111,503.00	$	16,316,233.99
CIMAREX ENERGY CO	EQUITY	40,564.00	$	3,625,610.32
CIMPRESS NV	EQUITY	14,725.00	$	1,194,786.50
CINCINNATI BELL INC	EQUITY	99,283.00	$	357,418.80
CINCINNATI FINANCIAL CORP	EQUITY	69,686.00	$	4,123,320.62
CINEMARK HOLDINGS INC	EQUITY	49,896.00	$	1,668,023.28
CINTAS CORP	EQUITY	37,518.00	$	3,416,013.90
CIRCOR INTERNATIONAL INC	EQUITY	7,683.00	$	323,838.45
CIRRUS LOGIC INC	EQUITY	27,205.00	$	803,363.65
CISCO SYSTEMS INC	EQUITY	2,192,580.00	$	59,539,509.90
CIT GROUP INC	EQUITY	75,961.00	$	3,015,651.70
CITI TRENDS INC	EQUITY	8,359.00	$	177,628.75
CITIGROUP INC	EQUITY	1,308,902.00	$	67,735,678.50
CITIZENS + NORTHERN CORP	EQUITY	10,741.00	$	225,561.00
CITIZENS FINANCIAL GROUP	EQUITY	122,547.00	$	3,209,505.93
CITIZENS INC	EQUITY	25,540.00	$	189,762.20
CITRIX SYSTEMS INC	EQUITY	69,341.00	$	5,245,646.65
CITY HOLDING CO	EQUITY	7,869.00	$	359,141.16
CIVEO CORP	EQUITY	48,497.00	$	68,865.74
CLARCOR INC	EQUITY	21,461.00	$	1,066,182.48
CLAYTON WILLIAMS ENERGY INC	EQUITY	2,775.00	$	82,056.75
CLEAN ENERGY FUELS CORP	EQUITY	32,890.00	$	118,404.00
CLEAN HARBORS INC	EQUITY	25,865.00	$	1,077,277.25
CLEAR CHANNEL OUTDOOR CL A	EQUITY	21,527.00	$	120,335.93
CLEARWATER PAPER CORP	EQUITY	8,628.00	$	392,832.84
CLECO CORPORATION	EQUITY	26,078.00	$	1,361,532.38
CLIFFS NATURAL RESOURCES INC	EQUITY	68,185.00	$	107,732.30
CLIFTON BANCORP INC	EQUITY	19,764.00	$	283,415.76
CLOROX COMPANY	EQUITY	55,966.00	$	7,098,167.78
CLOUD PEAK ENERGY INC	EQUITY	27,755.00	$	57,730.40
CLOVIS ONCOLOGY INC	EQUITY	10,988.00	$	384,580.00
CLUBCORP HOLDINGS INC	EQUITY	18,997.00	$	347,075.19
CME GROUP INC	EQUITY	138,087.00	$	12,510,682.20
CMS ENERGY CORP	EQUITY	116,615.00	$	4,207,469.20
CNA FINANCIAL CORP	EQUITY	10,664.00	$	374,839.60
CNB FINANCIAL CORP/PA	EQUITY	10,453.00	$	188,467.59
CNO FINANCIAL GROUP INC	EQUITY	88,091.00	$	1,681,657.19
COACH INC	EQUITY	118,946.00	$	3,893,102.58

COBALT INTERNATIONAL ENERGY	EQUITY	158,511.00	$	855,959.40
COBIZ FINANCIAL INC	EQUITY	20,470.00	$	274,707.40
COCA COLA BOTTLING CO CONSOL	EQUITY	2,297.00	$	419,225.47
COCA COLA CO/THE	EQUITY	1,691,297.00	$	72,658,119.12
COCA COLA ENTERPRISES	EQUITY	101,028.00	$	4,974,618.72
COEUR MINING INC	EQUITY	61,250.00	$	151,900.00
COGENT COMMUNICATIONS HOLDIN	EQUITY	20,596.00	$	714,475.24
COGNEX CORP	EQUITY	37,654.00	$	1,271,575.58
COGNIZANT TECH SOLUTIONS A	EQUITY	264,102.00	$	15,851,402.04
COHEN + STEERS INC	EQUITY	9,620.00	$	293,217.60
COHERENT INC	EQUITY	10,813.00	$	704,034.43
COHERUS BIOSCIENCES INC	EQUITY	10,406.00	$	238,921.76
COHU INC	EQUITY	13,673.00	$	165,033.11
COLFAX CORP	EQUITY	42,760.00	$	998,446.00
COLGATE PALMOLIVE CO	EQUITY	389,795.00	$	25,968,142.90
COLONY CAPITAL INC A	EQUITY	48,839.00	$	951,383.72
COLONY STARWOOD HOMES	EQUITY	19,240.00	$	435,593.60
COLUMBIA BANKING SYSTEM INC	EQUITY	25,394.00	$	825,558.94
COLUMBIA PIPELINE GROUP	EQUITY	136,600.00	$	2,732,000.00
COLUMBIA PROPERTY TRUST INC	EQUITY	53,471.00	$	1,255,499.08
COLUMBIA SPORTSWEAR CO	EQUITY	12,284.00	$	598,967.84
COLUMBUS MCKINNON CORP/NY	EQUITY	9,553.00	$	180,551.70
COMCAST CORP CLASS A	EQUITY	1,080,632.00	$	60,980,063.76
COMERICA INC	EQUITY	75,965.00	$	3,177,615.95
COMFORT SYSTEMS USA INC	EQUITY	17,310.00	$	491,950.20
COMMERCE BANCSHARES INC	EQUITY	31,994.85	$	1,361,060.92
COMMERCIAL METALS CO	EQUITY	51,202.00	$	700,955.38
COMMERCIAL VEHICLE GROUP INC	EQUITY	16,093.00	$	44,416.68
COMMSCOPE HOLDING CO INC	EQUITY	44,453.00	$	1,150,888.17
COMMUNICATIONS SALES + LE	EQUITY	52,022.00	$	972,291.18
COMMUNITY BANK SYSTEM INC	EQUITY	17,854.00	$	713,088.76
COMMUNITY HEALTH SYSTEMS INC	EQUITY	50,822.00	$	1,348,307.66
COMMUNITY TRUST BANCORP INC	EQUITY	7,928.00	$	277,162.88
COMMVAULT SYSTEMS INC	EQUITY	20,229.00	$	796,011.15
COMPASS MINERALS INTERNATION	EQUITY	14,454.00	$	1,087,952.58
COMPUTER PROGRAMS + SYSTEMS	EQUITY	5,443.00	$	270,789.25
COMPUTER SCIENCES CORP	EQUITY	59,789.00	$	1,953,904.52
COMSCORE INC	EQUITY	15,181.00	$	624,698.15
COMTECH TELECOMMUNICATIONS	EQUITY	7,451.00	$	149,690.59
CONAGRA FOODS INC	EQUITY	183,831.00	$	7,750,314.96
CONCERT PHARMACEUTICALS INC	EQUITY	7,996.00	$	151,684.12
CONCHO RESOURCES INC	EQUITY	52,088.00	$	4,836,891.68
CONFORMIS INC	EQUITY	5,204.00	$	89,977.16
CONMED CORP	EQUITY	12,521.00	$	551,550.05
CONN S INC	EQUITY	12,195.00	$	286,216.65
CONNECTICUT WATER SVC INC	EQUITY	8,015.00	$	304,650.15
CONNECTONE BANCORP INC	EQUITY	8,686.00	$	162,341.34
CONOCOPHILLIPS	EQUITY	532,988.00	$	24,885,209.72
CONSOL ENERGY INC	EQUITY	99,519.00	$	786,200.10

CONSOLIDATED COMMUNICATIONS	EQUITY	21,769.00	$	456,060.55
CONSOLIDATED EDISON INC	EQUITY	124,554.00	$	8,005,085.58
CONSTANT CONTACT INC	EQUITY	14,353.00	$	419,681.72
CONSTELLATION BRANDS INC A	EQUITY	70,829.00	$	10,088,882.76
CONTAINER STORE GROUP INC/TH	EQUITY	7,999.00	$	65,591.80
CONTANGO OIL + GAS	EQUITY	8,732.00	$	55,972.12
CONTINENTAL BUILDING PRODUCT	EQUITY	12,502.00	$	218,284.92
CONTINENTAL RESOURCES INC/OK	EQUITY	37,532.00	$	862,485.36
CONTRA FURIEX PHARMACEUTICALS	EQUITY	3,360.00	$	-
CONTRA LEAP WIRELESS	EQUITY	25,219.00	$	-
CONVERGYS CORP	EQUITY	43,689.00	$	1,087,419.21
COOPER COS INC/THE	EQUITY	20,694.00	$	2,777,134.80
COOPER STANDARD HOLDING	EQUITY	6,409.00	$	497,274.31
COOPER TIRE + RUBBER	EQUITY	25,135.00	$	951,359.75
COPA HOLDINGS SA CLASS A	EQUITY	14,449.00	$	697,308.74
COPART INC	EQUITY	52,605.00	$	1,999,516.05
CORCEPT THERAPEUTICS INC	EQUITY	28,030.00	$	139,589.40
CORE MARK HOLDING CO INC	EQUITY	10,119.00	$	829,150.86
CORELOGIC INC	EQUITY	39,296.00	$	1,330,562.56
CORENERGY INFRASTRUCTURE TRU	EQUITY	6,973.00	$	103,479.32
CORESITE REALTY CORP	EQUITY	11,523.00	$	653,584.56
CORNERSTONE ONDEMAND INC	EQUITY	23,761.00	$	820,467.33
CORNING INC	EQUITY	545,019.00	$	9,962,947.32
CORPORATE OFFICE PROPERTIES	EQUITY	39,963.00	$	872,392.29
CORRECTIONS CORP OF AMERICA	EQUITY	49,473.00	$	1,310,539.77
CORVEL CORP	EQUITY	5,617.00	$	246,698.64
COSTAR GROUP INC	EQUITY	14,022.00	$	2,898,207.18
COSTCO WHOLESALE CORP	EQUITY	189,378.00	$	30,584,547.00
COTY INC CL A	EQUITY	35,377.00	$	906,712.51
COUSINS PROPERTIES INC	EQUITY	93,591.00	$	882,563.13
COVANTA HOLDING CORP	EQUITY	48,845.00	$	756,609.05
COVENANT TRANSPORT GRP CL A	EQUITY	5,288.00	$	99,890.32
COWEN GROUP INC CLASS A	EQUITY	61,242.00	$	234,556.86
CR BARD INC	EQUITY	32,076.00	$	6,076,477.44
CRA INTERNATIONAL INC	EQUITY	5,467.00	$	101,959.55
CRACKER BARREL OLD COUNTRY	EQUITY	8,305.00	$	1,053,323.15
CRANE CO	EQUITY	20,615.00	$	986,221.60
CRAWFORD + CO CL B	EQUITY	14,762.00	$	78,386.22
CRAY INC	EQUITY	17,812.00	$	577,999.40
CREDIT ACCEPTANCE CORP	EQUITY	3,659.00	$	783,099.18
CREE INC	EQUITY	47,223.00	$	1,259,437.41
CROCS INC	EQUITY	36,808.00	$	376,913.92
CROSS COUNTRY HEALTHCARE INC	EQUITY	15,744.00	$	258,044.16
CROWN CASTLE INTL CORP	EQUITY	145,280.00	$	12,559,456.00
CROWN HOLDINGS INC	EQUITY	59,899.00	$	3,036,879.30
CRYOLIFE INC	EQUITY	15,870.00	$	171,078.60
CSG SYSTEMS INTL INC	EQUITY	15,036.00	$	540,995.28
CSRA INC	EQUITY	59,789.00	$	1,793,670.00
CSS INDUSTRIES INC	EQUITY	5,653.00	$	160,432.14

CST BRANDS INC	EQUITY	32,740.00	$	1,281,443.60
CSX CORP	EQUITY	427,508.00	$	11,093,832.60
CTI BIOPHARMA CORP	EQUITY	81,511.00	$	100,258.53
CTS CORP	EQUITY	16,478.00	$	290,671.92
CUBESMART	EQUITY	71,652.00	$	2,193,984.24
CUBIC CORP	EQUITY	8,752.00	$	413,532.00
CULLEN/FROST BANKERS INC	EQUITY	22,347.00	$	1,340,820.00
CUMMINS INC	EQUITY	78,070.00	$	6,870,940.70
CUMULUS MEDIA INC CL A	EQUITY	66,855.00	$	22,068.84
CURIS INC	EQUITY	43,545.00	$	126,715.95
CURTISS WRIGHT CORP	EQUITY	20,606.00	$	1,411,511.00
CUSTOMERS BANCORP INC	EQUITY	14,385.00	$	391,559.70
CVB FINANCIAL CORP	EQUITY	46,374.00	$	784,648.08
CVENT INC	EQUITY	10,149.00	$	354,301.59
CVR ENERGY INC	EQUITY	6,795.00	$	267,383.25
CVS HEALTH CORP	EQUITY	486,090.00	$	47,525,019.30
CYNOSURE INC A	EQUITY	10,663.00	$	476,316.21
CYPRESS SEMICONDUCTOR CORP	EQUITY	143,217.00	$	1,404,958.77
CYRUSONE INC	EQUITY	24,121.00	$	903,331.45
CYS INVESTMENTS INC	EQUITY	71,552.00	$	510,165.76
CYTOKINETICS INC	EQUITY	17,427.00	$	182,286.42
CYTRX CORP	EQUITY	33,258.00	$	88,133.70
DAKTRONICS INC	EQUITY	18,828.00	$	164,180.16
DANA HOLDING CORP	EQUITY	72,820.00	$	1,004,916.00
DANAHER CORP W/D	EQUITY	257,924.00	$	23,955,981.12
DARDEN RESTAURANTS INC	EQUITY	53,803.00	$	3,424,022.92
DARLING INGREDIENTS INC	EQUITY	71,818.00	$	755,525.36
DAVE + BUSTER S ENTERTAINMEN	EQUITY	9,866.00	$	411,806.84
DAVITA HEALTHCARE PARTNERS I	EQUITY	76,377.00	$	5,324,240.67
DCT INDUSTRIAL TRUST INC	EQUITY	36,879.00	$	1,378,168.23
DDR CORP	EQUITY	129,004.00	$	2,172,427.36
DEAN FOODS CO	EQUITY	40,009.00	$	686,154.35
DECKERS OUTDOOR CORP	EQUITY	15,051.00	$	710,407.20
DEERE + CO	EQUITY	144,083.00	$	10,989,210.41
DEL FRISCO S RESTAURANT GROU	EQUITY	11,557.00	$	185,143.14
DELEK US HOLDINGS INC	EQUITY	25,674.00	$	631,580.40
DELPHI AUTOMOTIVE PLC	EQUITY	122,915.00	$	10,537,502.95
DELTA AIR LINES INC	EQUITY	350,457.00	$	17,764,665.33
DELTIC TIMBER CORP	EQUITY	4,975.00	$	292,878.25
DELUXE CORP	EQUITY	21,823.00	$	1,190,226.42
DEMANDWARE INC	EQUITY	14,491.00	$	782,079.27
DENBURY RESOURCES INC	EQUITY	153,596.00	$	310,263.92
DENNY S CORP	EQUITY	40,591.00	$	399,009.53
DENTSPLY INTERNATIONAL INC	EQUITY	60,620.00	$	3,688,727.00
DEPOMED INC	EQUITY	26,836.00	$	486,536.68
DERMIRA INC	EQUITY	6,738.00	$	233,202.18
DESTINATION XL GROUP INC	EQUITY	25,375.00	$	140,070.00
DEVON ENERGY CORP	EQUITY	178,053.00	$	5,697,696.00
DEVRY EDUCATION GROUP INC	EQUITY	27,440.00	$	694,506.40

DEXCOM INC	EQUITY	34,488.00	$	2,824,567.20
DHI GROUP INC	EQUITY	19,762.00	$	181,217.54
DHT HOLDINGS INC	EQUITY	42,329.00	$	342,441.61
DIAMOND FOODS INC	EQUITY	11,667.00	$	449,762.85
DIAMOND HILL INVESTMENT GRP	EQUITY	1,954.00	$	369,306.00
DIAMOND OFFSHORE DRILLING	EQUITY	28,344.00	$	598,058.40
DIAMOND RESORTS INTERNATIONA	EQUITY	18,224.00	$	464,894.24
DIAMONDBACK ENERGY INC	EQUITY	30,373.00	$	2,031,953.70
DIAMONDROCK HOSPITALITY CO	EQUITY	85,273.00	$	822,884.45
DICK S SPORTING GOODS INC	EQUITY	39,850.00	$	1,408,697.50
DIEBOLD INC	EQUITY	27,589.00	$	830,153.01
DIGI INTERNATIONAL INC	EQUITY	12,979.00	$	147,701.02
DIGIMARC CORP	EQUITY	4,139.00	$	151,114.89
DIGITAL REALTY TRUST INC	EQUITY	58,626.00	$	4,433,298.12
DIGITALGLOBE INC	EQUITY	32,575.00	$	510,124.50
DILLARDS INC CL A	EQUITY	10,232.00	$	672,344.72
DIME COMMUNITY BANCSHARES	EQUITY	16,463.00	$	287,937.87
DINEEQUITY INC	EQUITY	7,356.00	$	622,832.52
DIODES INC	EQUITY	16,110.00	$	370,207.80
DIPLOMAT PHARMACY INC	EQUITY	15,291.00	$	523,258.02
DISCOVER FINANCIAL SERVICES	EQUITY	191,546.00	$	10,270,696.52
DISCOVERY COMMUNICATIONS A	EQUITY	78,129.00	$	2,084,481.72
DISCOVERY COMMUNICATIONS C	EQUITY	107,270.00	$	2,705,349.40
DISH NETWORK CORP A	EQUITY	93,912.00	$	5,369,888.16
DOLBY LABORATORIES INC CL A	EQUITY	20,703.00	$	696,655.95
DOLLAR GENERAL CORP	EQUITY	131,215.00	$	9,430,422.05
DOLLAR TREE INC	EQUITY	99,469.00	$	7,680,996.18
DOMINION RESOURCES INC/VA	EQUITY	255,795.00	$	17,301,973.80
DOMINO S PIZZA INC	EQUITY	24,213.00	$	2,693,696.25
DOMTAR CORP	EQUITY	27,480.00	$	1,015,386.00
DONALDSON CO INC	EQUITY	59,380.00	$	1,701,830.80
DORIAN LPG LTD	EQUITY	8,529.00	$	100,386.33
DORMAN PRODUCTS INC	EQUITY	11,943.00	$	566,934.21
DOUGLAS DYNAMICS INC	EQUITY	10,602.00	$	223,384.14
DOUGLAS EMMETT INC	EQUITY	62,098.00	$	1,936,215.64
DOVER CORP	EQUITY	69,141.00	$	4,239,034.71
DOW CHEMICAL CO W/D	EQUITY	477,912.00	$	24,602,909.76
DR HORTON INC	EQUITY	139,735.00	$	4,475,712.05
DR PEPPER SNAPPLE GROUP INC	EQUITY	83,069.00	$	7,742,030.80
DREAMWORKS ANIMATION SKG A	EQUITY	32,973.00	$	849,714.21
DREW INDUSTRIES INC	EQUITY	10,833.00	$	659,621.37
DRIL QUIP INC	EQUITY	17,097.00	$	1,012,655.31
DSP GROUP INC	EQUITY	12,861.00	$	121,407.84
DST SYSTEMS INC	EQUITY	14,991.00	$	1,709,873.46
DSW INC CLASS A	EQUITY	32,574.00	$	777,215.64
DTE ENERGY COMPANY	EQUITY	76,598.00	$	6,142,393.62
DTS INC	EQUITY	8,276.00	$	186,872.08
DU PONT (E.I.) DE NEMOURS	EQUITY	390,123.00	$	25,982,191.80
DUCOMMUN INC	EQUITY	6,073.00	$	98,504.06

DUKE ENERGY CORP	EQUITY	298,049.00	$	21,277,718.11
DUKE REALTY CORP	EQUITY	145,561.00	$	3,059,692.22
DUN + BRADSTREET CORP	EQUITY	15,595.00	$	1,620,788.35
DUNKIN BRANDS GROUP INC	EQUITY	41,831.00	$	1,781,582.29
DUPONT FABROS TECHNOLOGY	EQUITY	27,906.00	$	887,131.74
DURECT CORPORATION	EQUITY	45,840.00	$	101,306.40
DXP ENTERPRISES INC	EQUITY	5,581.00	$	127,246.80
DYAX CORP	EQUITY	63,652.00	$	2,394,588.24
DYCOM INDUSTRIES INC	EQUITY	14,901.00	$	1,042,473.96
DYNAVAX TECHNOLOGIES CORP	EQUITY	18,627.00	$	450,028.32
DYNEGY INC	EQUITY	55,352.00	$	741,716.80
E TRADE FINANCIAL CORP	EQUITY	126,631.00	$	3,753,342.84
EAGLE BANCORP INC	EQUITY	13,891.00	$	701,078.77
EAGLE MATERIALS INC	EQUITY	21,676.00	$	1,309,880.68
EAGLE PHARMACEUTICALS INC	EQUITY	3,859.00	$	342,177.53
EARTHLINK HOLDINGS CORP	EQUITY	49,765.00	$	369,753.95
EAST WEST BANCORP INC	EQUITY	61,718.00	$	2,565,000.08
EASTERLY GOVERNMENT PROPERTI	EQUITY	9,777.00	$	167,968.86
EASTGROUP PROPERTIES INC	EQUITY	13,531.00	$	752,458.91
EASTMAN CHEMICAL CO	EQUITY	64,179.00	$	4,332,724.29
EASTMAN KODAK CO	EQUITY	7,223.00	$	90,576.42
EATON CORP PLC	EQUITY	202,341.00	$	10,529,825.64
EATON VANCE CORP	EQUITY	53,015.00	$	1,719,276.45
EBAY INC	EQUITY	522,745.00	$	14,365,032.60
EBIX INC	EQUITY	12,927.00	$	423,876.33
ECHO GLOBAL LOGISTICS INC	EQUITY	15,374.00	$	313,475.86
ECHOSTAR CORP A	EQUITY	18,883.00	$	738,514.13
ECLIPSE RESOURCES CORP	EQUITY	20,218.00	$	36,796.76
ECOLAB INC	EQUITY	114,349.00	$	13,079,238.62
EDGEWELL PERSONAL CARE CO	EQUITY	26,579.00	$	2,082,996.23
EDISON INTERNATIONAL	EQUITY	139,142.00	$	8,238,597.82
EDUCATION REALTY TRUST INC	EQUITY	25,986.00	$	984,349.68
EDWARDS LIFESCIENCES CORP	EQUITY	92,780.00	$	7,327,764.40
EHEALTH INC	EQUITY	9,070.00	$	90,518.60
EL PASO ELECTRIC CO	EQUITY	18,157.00	$	699,044.50
EL POLLO LOCO HOLDINGS INC	EQUITY	5,850.00	$	73,885.50
ELECTRO RENT CORP	EQUITY	9,271.00	$	85,293.20
ELECTRONIC ARTS INC	EQUITY	136,615.00	$	9,388,182.80
ELECTRONICS FOR IMAGING	EQUITY	20,280.00	$	947,887.20
ELI LILLY + CO	EQUITY	421,985.00	$	35,556,456.10
ELIZABETH ARDEN INC	EQUITY	12,279.00	$	121,562.10
ELLIE MAE INC	EQUITY	12,983.00	$	781,966.09
EMC CORP/MA	EQUITY	840,285.00	$	21,578,518.80
EMCOR GROUP INC	EQUITY	27,554.00	$	1,323,694.16
EMERGENT BIOSOLUTIONS INC	EQUITY	13,627.00	$	545,216.27
EMERSON ELECTRIC CO	EQUITY	289,045.00	$	13,825,022.35
EMPIRE DISTRICT ELECTRIC CO	EQUITY	21,162.00	$	594,017.34
EMPIRE STATE REALTY TRUST A	EQUITY	45,744.00	$	826,594.08
EMPLOYERS HOLDINGS INC	EQUITY	15,159.00	$	413,840.70

ENANTA PHARMACEUTICALS INC	EQUITY	7,140.00	$	235,762.80
ENCORE CAPITAL GROUP INC	EQUITY	12,215.00	$	355,212.20
ENCORE WIRE CORP	EQUITY	9,455.00	$	350,685.95
ENDO INTERNATIONAL PLC	EQUITY	90,011.00	$	5,510,473.42
ENDOCYTE INC	EQUITY	20,724.00	$	83,103.24
ENDOLOGIX INC	EQUITY	31,071.00	$	307,602.90
ENDURANCE INTERNATIONAL GROU	EQUITY	24,438.00	$	267,107.34
ENDURANCE SPECIALTY HOLDINGS	EQUITY	27,244.00	$	1,743,343.56
ENERGEN CORP	EQUITY	31,588.00	$	1,294,792.12
ENERGIZER HOLDINGS INC	EQUITY	26,579.00	$	905,280.74
ENERGY XXI LTD	EQUITY	45,858.00	$	46,316.58
ENERNOC INC	EQUITY	13,415.00	$	51,647.75
ENERSYS	EQUITY	19,322.00	$	1,080,679.46
ENGILITY HOLDINGS INC	EQUITY	8,287.00	$	269,161.76
ENNIS INC	EQUITY	13,845.00	$	266,516.25
ENOVA INTERNATIONAL INC	EQUITY	12,227.00	$	80,820.47
ENPHASE ENERGY INC	EQUITY	12,834.00	$	45,047.34
ENPRO INDUSTRIES INC	EQUITY	10,111.00	$	443,266.24
ENSCO PLC CL A	EQUITY	99,829.00	$	1,536,368.31
ENSIGN GROUP INC/THE	EQUITY	23,138.00	$	523,612.94
ENSTAR GROUP LTD	EQUITY	3,884.00	$	582,755.36
ENTEGRIS INC	EQUITY	59,733.00	$	792,656.91
ENTERCOM COMMUNICATIONS CL A	EQUITY	13,311.00	$	149,482.53
ENTERGY CORP	EQUITY	77,645.00	$	5,307,812.20
ENTERPRISE FINANCIAL SERVICE	EQUITY	11,960.00	$	339,066.00
ENTRAVISION COMMUNICATIONS A	EQUITY	30,109.00	$	232,140.39
ENVESTNET INC	EQUITY	17,165.00	$	512,375.25
ENVISION HEALTHCARE HOLDINGS	EQUITY	78,212.00	$	2,031,165.64
EOG RESOURCES INC	EQUITY	237,432.00	$	16,807,811.28
EP ENERGY CORP CL A	EQUITY	15,301.00	$	67,018.38
EPAM SYSTEMS INC	EQUITY	20,923.00	$	1,644,966.26
EPIQ SYSTEMS INC	EQUITY	15,244.00	$	199,239.08
EPIZYME INC	EQUITY	12,820.00	$	205,376.40
EPLUS INC	EQUITY	2,680.00	$	249,936.80
EPR PROPERTIES	EQUITY	24,417.00	$	1,427,173.65
EQT CORP	EQUITY	65,913.00	$	3,436,044.69
EQUIFAX INC	EQUITY	51,524.00	$	5,738,227.88
EQUINIX INC	EQUITY	24,662.00	$	7,457,788.80
EQUITY COMMONWEALTH	EQUITY	55,482.00	$	1,538,515.86
EQUITY LIFESTYLE PROPERTIES	EQUITY	36,381.00	$	2,425,521.27
EQUITY ONE INC	EQUITY	28,501.00	$	773,802.15
EQUITY RESIDENTIAL	EQUITY	158,085.00	$	12,898,155.15
ERA GROUP INC	EQUITY	9,013.00	$	100,494.95
ERIE INDEMNITY COMPANY CL A	EQUITY	11,073.00	$	1,059,021.72
EROS INTERNATIONAL PLC	EQUITY	12,639.00	$	115,646.85
ESCO TECHNOLOGIES INC	EQUITY	11,755.00	$	424,825.70
ESPERION THERAPEUTICS INC	EQUITY	5,854.00	$	130,310.04
ESSENDANT INC	EQUITY	16,882.00	$	548,833.82
ESSENT GROUP LTD	EQUITY	24,898.00	$	545,017.22

ESSEX PROPERTY TRUST INC	EQUITY	27,995.00	$	6,702,282.95
ESTEE LAUDER COMPANIES CL A	EQUITY	90,968.00	$	8,010,642.08
ESTERLINE TECHNOLOGIES CORP	EQUITY	13,372.00	$	1,083,132.00
ETHAN ALLEN INTERIORS INC	EQUITY	11,186.00	$	311,194.52
ETSY INC	EQUITY	8,608.00	$	71,102.08
EURONET WORLDWIDE INC	EQUITY	22,206.00	$	1,608,380.58
EVERBANK FINANCIAL CORP	EQUITY	39,368.00	$	629,100.64
EVERCORE PARTNERS INC CL A	EQUITY	15,493.00	$	837,706.51
EVEREST RE GROUP LTD	EQUITY	19,570.00	$	3,583,071.30
EVERI HOLDINGS INC	EQUITY	30,573.00	$	134,215.47
EVERSOURCE ENERGY	EQUITY	137,087.00	$	7,001,033.09
EVERTEC INC	EQUITY	29,949.00	$	501,346.26
EW SCRIPPS CO/THE A	EQUITY	25,808.00	$	490,352.00
EXACT SCIENCES CORP	EQUITY	38,981.00	$	359,794.63
EXACTECH INC	EQUITY	6,533.00	$	118,573.95
EXAMWORKS GROUP INC	EQUITY	18,072.00	$	480,715.20
EXAR CORP	EQUITY	19,936.00	$	122,207.68
EXCO RESOURCES INC	EQUITY	82,872.00	$	102,761.28
EXELIXIS INC	EQUITY	95,595.00	$	539,155.80
EXELON CORP	EQUITY	372,731.00	$	10,350,739.87
EXLSERVICE HOLDINGS INC	EQUITY	14,888.00	$	668,917.84
EXPEDIA INC	EQUITY	51,359.70	$	6,384,010.09
EXPEDITORS INTL WASH INC	EQUITY	82,850.00	$	3,736,535.00
EXPONENT INC	EQUITY	12,049.00	$	601,847.55
EXPRESS INC	EQUITY	36,487.00	$	630,495.36
EXPRESS SCRIPTS HOLDING CO	EQUITY	291,779.00	$	25,504,402.39
EXTENDED STAY AMERICA INC	EQUITY	19,560.00	$	311,004.00
EXTERRAN CORP	EQUITY	14,708.00	$	236,063.40
EXTRA SPACE STORAGE INC	EQUITY	50,275.00	$	4,434,757.75
EXTREME NETWORKS INC	EQUITY	51,386.00	$	209,654.88
EXXON MOBIL CORP	EQUITY	1,804,457.00	$	140,657,423.15
EZCORP INC CL A	EQUITY	24,493.00	$	122,220.07
F5 NETWORKS INC	EQUITY	31,159.00	$	3,021,176.64
FABRINET	EQUITY	16,224.00	$	386,455.68
FACEBOOK INC A	EQUITY	933,443.00	$	97,694,144.38
FACTSET RESEARCH SYSTEMS INC	EQUITY	18,057.00	$	2,935,526.49
FAIR ISAAC CORP	EQUITY	13,727.00	$	1,292,808.86
FAIRCHILD SEMICONDUCTOR INTE	EQUITY	52,533.00	$	1,087,958.43
FAIRMOUNT SANTROL HOLDINGS I	EQUITY	23,966.00	$	56,320.10
FAIRPOINT COMMUNICATIONS INC	EQUITY	10,641.00	$	171,000.87
FARO TECHNOLOGIES INC	EQUITY	7,930.00	$	234,093.60
FASTENAL CO	EQUITY	127,126.00	$	5,189,283.32
FBL FINANCIAL GROUP INC CL A	EQUITY	4,515.00	$	287,334.60
FCB FINANCIAL HOLDINGS CL A	EQUITY	10,999.00	$	393,654.21
FEDERAL AGRIC MTG CORP CL C	EQUITY	5,986.00	$	188,978.02
FEDERAL MOGUL HOLDINGS CORP	EQUITY	14,171.00	$	97,071.35
FEDERAL REALTY INVS TRUST	EQUITY	29,029.00	$	4,241,136.90
FEDERAL SIGNAL CORP	EQUITY	28,061.00	$	444,766.85
FEDERATED INVESTORS INC CL B	EQUITY	42,753.00	$	1,224,873.45

FEDERATED NATIONAL HOLDING C	EQUITY	7,332.00	$	216,733.92
FEDEX CORP	EQUITY	121,751.00	$	18,139,681.49
FEI COMPANY	EQUITY	18,206.00	$	1,452,656.74
FELCOR LODGING TRUST INC	EQUITY	64,684.00	$	472,193.20
FERRO CORP	EQUITY	32,220.00	$	358,286.40
FERROGLOBE PLC	EQUITY	27,934.00	$	300,290.50
FIBROGEN INC	EQUITY	20,677.00	$	630,028.19
FIDELITY NATIONAL INFO SERV	EQUITY	122,465.00	$	7,421,379.00
FIESTA RESTAURANT GROUP	EQUITY	11,865.00	$	398,664.00
FIFTH THIRD BANCORP	EQUITY	350,677.00	$	7,048,607.70
FINANCIAL ENGINES INC	EQUITY	23,134.00	$	778,921.78
FINANCIAL INSTITUTIONS INC	EQUITY	9,165.00	$	256,620.00
FINISAR CORPORATION	EQUITY	45,141.00	$	656,350.14
FINISH LINE/THE CL A	EQUITY	20,960.00	$	378,956.80
FIREEYE INC	EQUITY	59,786.00	$	1,239,961.64
FIRST AMERICAN FINANCIAL	EQUITY	46,301.00	$	1,662,205.90
FIRST BANCORP PUERTO RICO	EQUITY	49,964.00	$	162,383.00
FIRST BANCORP/NC	EQUITY	11,539.00	$	216,240.86
FIRST BUSEY CORP	EQUITY	13,343.00	$	275,266.09
FIRST CASH FINL SVCS INC	EQUITY	12,874.00	$	481,873.82
FIRST CITIZENS BCSHS CL A	EQUITY	3,148.00	$	812,719.16
FIRST COMMONWEALTH FINL CORP	EQUITY	46,271.00	$	419,677.97
FIRST COMMUNITY BANCSHARES	EQUITY	11,624.00	$	216,555.12
FIRST CONNECTICUT BANCORP	EQUITY	13,729.00	$	239,021.89
FIRST DATA CORP CLASS A	EQUITY	77,596.00	$	1,243,087.92
FIRST DEFIANCE FINL CORP	EQUITY	6,665.00	$	251,803.70
FIRST FINANCIAL BANCORP	EQUITY	26,917.00	$	486,390.19
FIRST FINANCIAL CORP/INDIANA	EQUITY	6,752.00	$	229,365.44
FIRST FINL BANKSHARES INC	EQUITY	28,023.00	$	845,453.91
FIRST HORIZON NATIONAL CORP	EQUITY	102,825.00	$	1,493,019.00
FIRST INDUSTRIAL REALTY TR	EQUITY	47,495.00	$	1,051,064.35
FIRST INTERSTATE BANCSYS A	EQUITY	9,207.00	$	267,647.49
FIRST MERCHANTS CORP	EQUITY	17,310.00	$	440,020.20
FIRST MIDWEST BANCORP INC/IL	EQUITY	33,726.00	$	621,570.18
FIRST NBC BANK HOLDING CO	EQUITY	7,627.00	$	285,173.53
FIRST NIAGARA FINANCIAL GRP	EQUITY	153,984.00	$	1,670,726.40
FIRST OF LONG ISLAND CORP	EQUITY	9,158.00	$	274,740.00
FIRST POTOMAC REALTY TRUST	EQUITY	31,346.00	$	357,344.40
FIRST REPUBLIC BANK/CA	EQUITY	59,340.00	$	3,920,000.40
FIRST SOLAR INC	EQUITY	32,350.00	$	2,134,776.50
FIRSTENERGY CORP	EQUITY	182,317.00	$	5,784,918.41
FIRSTMERIT CORP	EQUITY	71,157.00	$	1,327,078.05
FISERV INC	EQUITY	102,428.00	$	9,368,064.88
FITBIT INC A	EQUITY	18,176.00	$	537,827.84
FIVE BELOW	EQUITY	23,776.00	$	763,209.60
FIVE PRIME THERAPEUTICS INC	EQUITY	10,174.00	$	422,221.00
FLAGSTAR BANCORP INC	EQUITY	9,821.00	$	226,963.31
FLEETCOR TECHNOLOGIES INC	EQUITY	39,458.00	$	5,639,731.94
FLEETMATICS GROUP PLC	EQUITY	17,058.00	$	866,375.82

FLEXION THERAPEUTICS INC	EQUITY	5,830.00	$	112,344.10
FLIR SYSTEMS INC	EQUITY	60,956.00	$	1,711,034.92
FLOTEK INDUSTRIES INC	EQUITY	23,833.00	$	272,649.52
FLOWERS FOODS INC	EQUITY	74,604.00	$	1,603,239.96
FLOWSERVE CORP	EQUITY	57,705.00	$	2,428,226.40
FLUIDIGM CORP	EQUITY	13,306.00	$	143,837.86
FLUOR CORP	EQUITY	62,874.00	$	2,968,910.28
FLUSHING FINANCIAL CORP	EQUITY	14,961.00	$	323,756.04
FMC CORP	EQUITY	57,429.00	$	2,247,196.77
FMC TECHNOLOGIES INC	EQUITY	100,357.00	$	2,911,356.57
FNB CORP	EQUITY	73,598.00	$	981,797.32
FNF GROUP	EQUITY	119,136.00	$	4,130,445.12
FNFV GROUP	EQUITY	41,002.00	$	460,452.46
FOAMIX PHARMACEUTICALS LTD	EQUITY	9,454.00	$	76,671.94
FOOT LOCKER INC	EQUITY	60,608.00	$	3,944,974.72
FORD MOTOR CO	EQUITY	1,685,196.00	$	23,744,411.64
FOREST CITY ENTERPRISES CL A	EQUITY	92,527.00	$	2,029,117.11
FORESTAR GROUP INC	EQUITY	16,950.00	$	185,433.00
FORMFACTOR INC	EQUITY	27,147.00	$	244,323.00
FORRESTER RESEARCH INC	EQUITY	5,308.00	$	151,171.84
FORTINET INC	EQUITY	61,643.00	$	1,921,412.31
FORTUNE BRANDS HOME + SECURI	EQUITY	69,982.00	$	3,884,001.00
FORUM ENERGY TECHNOLOGIES IN	EQUITY	25,588.00	$	318,826.48
FORWARD AIR CORP	EQUITY	13,910.00	$	598,269.10
FOSSIL GROUP INC	EQUITY	18,429.00	$	673,764.24
FOSTER (LB) CO A	EQUITY	5,077.00	$	69,351.82
FOUNDATION MEDICINE INC	EQUITY	6,033.00	$	127,054.98
FOUR CORNERS PROPERTY TRUST	EQUITY	17,933.00	$	433,261.28
FOX CHASE BANCORP INC	EQUITY	11,104.00	$	225,300.16
FRANCESCAS HOLDINGS CORP	EQUITY	19,077.00	$	332,130.57
FRANK S INTERNATIONAL NV	EQUITY	15,662.00	$	261,398.78
FRANKLIN ELECTRIC CO INC	EQUITY	20,383.00	$	550,952.49
FRANKLIN RESOURCES INC	EQUITY	169,237.00	$	6,231,306.34
FRANKLIN STREET PROPERTIES C	EQUITY	43,396.00	$	449,148.60
FRED S INC CLASS A	EQUITY	17,154.00	$	280,810.98
FREEPORT MCMORAN INC	EQUITY	495,747.00	$	3,356,207.19
FREIGHTCAR AMERICA INC	EQUITY	5,954.00	$	115,686.22
FRESH DEL MONTE PRODUCE W/D	EQUITY	15,301.00	$	594,902.88
FRESH MARKET INC/THE	EQUITY	18,875.00	$	442,052.50
FRESHPET INC	EQUITY	8,760.00	$	74,372.40
FRONTIER COMMUNICATIONS CORP	EQUITY	493,164.00	$	2,303,075.88
FRONTLINE LTD	EQUITY	46,244.00	$	138,269.56
FRP HOLDINGS INC	EQUITY	4,305.00	$	146,111.70
FTD COS INC	EQUITY	8,585.00	$	224,669.45
FTI CONSULTING INC	EQUITY	17,870.00	$	619,374.20
FUELCELL ENERGY INC	EQUITY	10,787.00	$	53,503.52
FULTON FINANCIAL CORP	EQUITY	80,154.00	$	1,042,803.54
FURMANITE CORP	EQUITY	19,220.00	$	128,005.20
FUTUREFUEL CORP	EQUITY	11,163.00	$	150,700.50

G + K SERVICES INC CL A	EQUITY	9,069.00	$	570,440.10
G III APPAREL GROUP LTD	EQUITY	17,340.00	$	767,468.40
GALENA BIOPHARMA INC	EQUITY	82,010.00	$	120,554.70
GAMCO INVESTORS INC A	EQUITY	3,694.00	$	114,661.76
GAMESTOP CORP CLASS A	EQUITY	46,407.00	$	1,301,252.28
GAMING AND LEISURE PROPERTIE	EQUITY	39,081.00	$	1,086,451.80
GANNETT CO INC	EQUITY	49,136.00	$	800,425.44
GAP INC/THE	EQUITY	103,065.00	$	2,545,705.50
GARMIN LTD	EQUITY	51,233.00	$	1,904,330.61
GARTNER INC	EQUITY	36,210.00	$	3,284,247.00
GASLOG LTD	EQUITY	19,255.00	$	159,816.50
GASTAR EXPLORATION LTD	EQUITY	43,666.00	$	57,202.46
GATX CORP	EQUITY	19,311.00	$	821,683.05
GENERAC HOLDINGS INC	EQUITY	29,718.00	$	884,704.86
GENERAL CABLE CORP	EQUITY	21,796.00	$	292,720.28
GENERAL COMMUNICATION INC A	EQUITY	16,473.00	$	325,835.94
GENERAL DYNAMICS CORP	EQUITY	125,046.00	$	17,176,318.56
GENERAL ELECTRIC CO W/D	EQUITY	4,058,195.00	$	126,412,774.25
GENERAL GROWTH PROPERTIES	EQUITY	247,450.00	$	6,733,114.50
GENERAL MILLS INC	EQUITY	258,145.00	$	14,884,640.70
GENERAL MOTORS CO	EQUITY	695,345.00	$	23,648,683.45
GENESCO INC	EQUITY	10,464.00	$	594,669.12
GENESEE + WYOMING INC CL A	EQUITY	22,641.00	$	1,215,595.29
GENMARK DIAGNOSTICS INC	EQUITY	21,083.00	$	163,604.08
GENOMIC HEALTH INC	EQUITY	8,152.00	$	286,950.40
GENPACT LTD W/D	EQUITY	69,091.00	$	1,725,893.18
GENTEX CORP	EQUITY	126,164.00	$	2,019,885.64
GENTHERM INC	EQUITY	15,841.00	$	750,863.40
GENUINE PARTS CO	EQUITY	62,929.00	$	5,404,971.81
GENWORTH FINANCIAL INC CL A	EQUITY	215,610.00	$	804,225.30
GEO GROUP INC/THE	EQUITY	32,760.00	$	947,091.60
GEOSPACE TECHNOLOGIES CORP	EQUITY	6,346.00	$	89,288.22
GERMAN AMERICAN BANCORP	EQUITY	9,048.00	$	301,479.36
GERON CORP	EQUITY	72,217.00	$	349,530.28
GETTY REALTY CORP	EQUITY	15,546.00	$	266,613.90
GIBRALTAR INDUSTRIES INC	EQUITY	14,620.00	$	371,932.80
GIGAMON INC	EQUITY	12,498.00	$	332,071.86
GILEAD SCIENCES INC	EQUITY	634,017.00	$	64,156,180.23
GLACIER BANCORP INC	EQUITY	32,795.00	$	870,051.35
GLADSTONE COMMERCIAL CORP	EQUITY	17,030.00	$	248,467.70
GLATFELTER	EQUITY	18,695.00	$	344,735.80
GLOBAL BLOOD THERAPEUTICS IN	EQUITY	3,473.00	$	112,282.09
GLOBAL BRASS + COPPER HOLDIN	EQUITY	11,449.00	$	243,863.70
GLOBAL EAGLE ENTERTAINMENT I	EQUITY	21,026.00	$	207,526.62
GLOBAL INDEMNITY PLC	EQUITY	5,701.00	$	165,443.02
GLOBAL PAYMENTS INC	EQUITY	57,992.00	$	3,741,063.92
GLOBALSTAR INC	EQUITY	200,066.00	$	288,095.04
GLOBANT SA	EQUITY	6,182.00	$	231,886.82
GLOBUS MEDICAL INC A	EQUITY	28,918.00	$	804,498.76

GLU MOBILE INC	EQUITY	53,591.00	$	130,226.13
GNC HOLDINGS INC CL A	EQUITY	37,921.00	$	1,176,309.42
GODADDY INC CLASS A	EQUITY	9,815.00	$	314,668.90
GOGO INC	EQUITY	24,879.00	$	442,846.20
GOLAR LNG LTD	EQUITY	38,784.00	$	612,399.36
GOLDEN OCEAN GROUP LTD	EQUITY	31,514.00	$	33,719.98
GOLDMAN SACHS GROUP INC	EQUITY	187,372.00	$	33,770,055.56
GOODYEAR TIRE + RUBBER CO	EQUITY	117,281.00	$	3,831,570.27
GOPRO INC CLASS A	EQUITY	38,349.00	$	690,665.49
GORMAN RUPP CO	EQUITY	9,141.00	$	244,338.93
GOVERNMENT PROPERTIES INCOME	EQUITY	27,616.00	$	438,265.92
GP STRATEGIES CORP W/D	EQUITY	6,514.00	$	163,566.54
GRACO INC	EQUITY	25,779.00	$	1,857,892.53
GRAHAM CORP	EQUITY	6,174.00	$	103,846.68
GRAHAM HOLDINGS CO CLASS B	EQUITY	1,507.00	$	730,849.79
GRAMERCY PROPERTY TRUST	EQUITY	185,289.30	$	1,430,433.42
GRAND CANYON EDUCATION INC	EQUITY	20,252.00	$	812,510.24
GRANITE CONSTRUCTION INC	EQUITY	17,345.00	$	744,273.95
GRAPHIC PACKAGING HOLDING CO	EQUITY	141,676.00	$	1,817,703.08
GRAY TELEVISION INC	EQUITY	27,399.00	$	446,603.70
GREAT LAKES DREDGE + DOCK CO	EQUITY	28,772.00	$	113,937.12
GREAT PLAINS ENERGY INC	EQUITY	66,411.00	$	1,813,684.41
GREAT SOUTHERN BANCORP INC	EQUITY	6,213.00	$	281,200.38
GREAT WESTERN BANCORP INC	EQUITY	15,985.00	$	463,884.70
GREATBATCH INC	EQUITY	11,456.00	$	601,440.00
GREEN BRICK PARTNERS INC	EQUITY	9,845.00	$	70,884.00
GREEN DOT CORP CLASS A	EQUITY	19,527.00	$	320,633.34
GREEN PLAINS INC	EQUITY	16,437.00	$	376,407.30
GREENBRIER COMPANIES INC	EQUITY	12,174.00	$	397,115.88
GREENHILL + CO INC	EQUITY	13,390.00	$	383,087.90
GREENLIGHT CAPITAL RE LTD A	EQUITY	12,718.00	$	237,953.78
GREIF INC CL A	EQUITY	13,727.00	$	422,928.87
GRIFFON CORP	EQUITY	18,827.00	$	335,120.60
GROUP 1 AUTOMOTIVE INC	EQUITY	10,262.00	$	776,833.40
GROUPON INC	EQUITY	213,119.00	$	654,275.33
GRUBHUB INC	EQUITY	31,951.00	$	773,214.20
GSI GROUP INC	EQUITY	16,235.00	$	221,120.70
GTT COMMUNICATIONS INC	EQUITY	10,340.00	$	176,400.40
GUESS? INC	EQUITY	26,763.00	$	505,285.44
GUIDEWIRE SOFTWARE INC	EQUITY	30,441.00	$	1,831,330.56
GULFMARK OFFSHORE INC CL A	EQUITY	12,566.00	$	58,683.22
GULFPORT ENERGY CORP	EQUITY	47,832.00	$	1,175,232.24
H.B. FULLER CO.	EQUITY	21,748.00	$	793,149.56
H+E EQUIPMENT SERVICES INC	EQUITY	13,946.00	$	243,776.08
H+R BLOCK INC	EQUITY	118,991.00	$	3,963,590.21
HABIT RESTAURANTS INC/THE A	EQUITY	5,132.00	$	118,343.92
HACKETT GROUP INC/THE	EQUITY	17,667.00	$	283,908.69
HAEMONETICS CORP/MASS	EQUITY	22,815.00	$	735,555.60
HAIN CELESTIAL GROUP INC	EQUITY	44,190.00	$	1,784,834.10

HALCON RESOURCES CORP	EQUITY	32,750.80	$	41,266.01
HALLIBURTON CO	EQUITY	367,735.00	$	12,517,699.40
HALOZYME THERAPEUTICS INC	EQUITY	46,329.00	$	802,881.57
HALYARD HEALTH INC	EQUITY	20,321.00	$	678,924.61
HANCOCK HOLDING CO	EQUITY	35,033.00	$	881,780.61
HANESBRANDS INC	EQUITY	173,712.00	$	5,112,344.16
HANGER INC	EQUITY	15,650.00	$	257,442.50
HANMI FINANCIAL CORPORATION	EQUITY	15,314.00	$	363,248.08
HANNON ARMSTRONG SUSTAINABLE	EQUITY	16,089.00	$	304,403.88
HANOVER INSURANCE GROUP INC/	EQUITY	19,002.00	$	1,545,622.68
HARLEY DAVIDSON INC	EQUITY	90,334.00	$	4,100,260.26
HARMAN INTERNATIONAL	EQUITY	30,752.00	$	2,897,145.92
HARMONIC INC	EQUITY	40,951.00	$	166,670.57
HARRIS CORP	EQUITY	53,394.00	$	4,639,938.60
HARSCO CORP	EQUITY	34,727.00	$	273,648.76
HARTE HANKS INC	EQUITY	24,475.00	$	79,299.00
HARTFORD FINANCIAL SVCS GRP	EQUITY	182,552.00	$	7,933,709.92
HASBRO INC	EQUITY	48,968.00	$	3,298,484.48
HATTERAS FINANCIAL CORP	EQUITY	42,057.00	$	553,049.55
HAVERTY FURNITURE	EQUITY	9,505.00	$	203,787.20
HAWAIIAN ELECTRIC INDS	EQUITY	46,237.00	$	1,338,561.15
HAWAIIAN HOLDINGS INC	EQUITY	20,606.00	$	728,009.98
HAWAIIAN TELCOM HOLDCO INC	EQUITY	5,912.00	$	146,972.32
HAWKINS INC	EQUITY	5,630.00	$	201,385.10
HAYNES INTERNATIONAL INC	EQUITY	6,089.00	$	223,405.41
HCA HOLDINGS INC	EQUITY	139,004.00	$	9,400,840.52
HCI GROUP INC	EQUITY	4,997.00	$	174,145.45
HCP INC	EQUITY	198,347.00	$	7,584,789.28
HD SUPPLY HOLDINGS INC	EQUITY	71,809.00	$	2,156,424.27
HEADWATERS INC	EQUITY	33,316.00	$	562,040.92
HEALTH NET INC	EQUITY	33,878.00	$	2,319,287.88
HEALTHCARE REALTY TRUST INC	EQUITY	42,658.00	$	1,208,074.56
HEALTHCARE SERVICES GROUP	EQUITY	30,869.00	$	1,076,402.03
HEALTHCARE TRUST OF AME CL A	EQUITY	53,989.00	$	1,456,083.33
HEALTHEQUITY INC	EQUITY	15,266.00	$	382,718.62
HEALTHSOUTH CORP W/D	EQUITY	39,697.00	$	1,381,852.57
HEALTHSTREAM INC	EQUITY	11,067.00	$	243,474.00
HEALTHWAYS INC	EQUITY	14,820.00	$	190,733.40
HEARTLAND EXPRESS INC	EQUITY	23,491.00	$	399,816.82
HEARTLAND FINANCIAL USA INC	EQUITY	8,984.00	$	281,738.24
HEARTLAND PAYMENT SYSTEMS IN	EQUITY	15,828.00	$	1,500,810.96
HEARTWARE INTERNATIONAL INC	EQUITY	7,688.00	$	387,475.20
HECLA MINING CO	EQUITY	166,324.00	$	314,352.36
HEICO CORP	EQUITY	18,142.00	$	986,199.12
HEICO CORP CLASS A	EQUITY	6,158.00	$	302,973.60
HEIDRICK + STRUGGLES INTL	EQUITY	9,060.00	$	246,613.20
HELEN OF TROY LTD	EQUITY	12,561.00	$	1,183,874.25
HELIX ENERGY SOLUTIONS GROUP	EQUITY	45,284.00	$	238,193.84
HELMERICH + PAYNE	EQUITY	41,851.00	$	2,241,121.05

HENRY SCHEIN INC	EQUITY	36,109.00	$	5,712,082.71
HERBALIFE LTD	EQUITY	32,007.00	$	1,716,215.34
HERITAGE FINANCIAL CORP	EQUITY	18,773.00	$	353,683.32
HERITAGE INSURANCE HOLDINGS	EQUITY	10,509.00	$	229,306.38
HERMAN MILLER INC	EQUITY	26,109.00	$	749,328.30
HERON THERAPEUTICS INC	EQUITY	11,694.00	$	312,229.80
HERSHA HOSPITALITY TRUST	EQUITY	22,784.00	$	495,779.84
HERSHEY CO/THE	EQUITY	62,959.00	$	5,620,349.93
HERTZ GLOBAL HOLDINGS INC	EQUITY	176,906.00	$	2,517,372.38
HESS CORP	EQUITY	109,183.00	$	5,293,191.84
HEWLETT PACKARD ENTERPRIS	EQUITY	786,441.00	$	11,953,903.20
HEXCEL CORP	EQUITY	41,902.00	$	1,946,347.90
HFF INC CLASS A	EQUITY	16,869.00	$	524,119.83
HIBBETT SPORTS INC	EQUITY	11,296.00	$	341,591.04
HIGHWOODS PROPERTIES INC	EQUITY	38,891.00	$	1,695,647.60
HILL ROM HOLDINGS INC	EQUITY	24,973.00	$	1,200,202.38
HILLENBRAND INC	EQUITY	27,569.00	$	816,869.47
HILLTOP HOLDINGS INC	EQUITY	33,270.00	$	639,449.40
HILTON WORLDWIDE HOLDINGS IN	EQUITY	219,990.00	$	4,707,786.00
HMS HOLDINGS CORP	EQUITY	37,574.00	$	463,663.16
HNI CORP	EQUITY	19,742.00	$	711,896.52
HOLLYFRONTIER CORP	EQUITY	84,785.00	$	3,382,073.65
HOLOGIC INC	EQUITY	106,064.00	$	4,103,616.16
HOME BANCSHARES INC	EQUITY	23,774.00	$	963,322.48
HOME DEPOT INC	EQUITY	559,880.00	$	74,044,130.00
HOMESTREET INC	EQUITY	9,120.00	$	197,995.20
HOMETRUST BANCSHARES INC	EQUITY	12,959.00	$	262,419.75
HONEYWELL INTERNATIONAL INC	EQUITY	336,382.00	$	34,839,083.74
HORACE MANN EDUCATORS	EQUITY	19,006.00	$	630,619.08
HORIZON GLOBAL CORP	EQUITY	7,745.00	$	80,315.65
HORMEL FOODS CORP	EQUITY	57,799.00	$	4,570,744.92
HORNBECK OFFSHORE SERVICES	EQUITY	15,686.00	$	155,918.84
HORSEHEAD HOLDING CORP	EQUITY	25,788.00	$	52,865.40
HOSPITALITY PROPERTIES TRUST	EQUITY	62,285.00	$	1,628,752.75
HOST HOTELS + RESORTS INC	EQUITY	328,285.00	$	5,035,891.90
HOUGHTON MIFFLIN HARCOURT CO	EQUITY	58,080.00	$	1,264,982.40
HOVNANIAN ENTERPRISES A	EQUITY	51,217.00	$	92,702.77
HOWARD HUGHES CORP/THE	EQUITY	17,204.00	$	1,946,804.64
HP INC	EQUITY	786,441.00	$	9,311,461.44
HRG GROUP INC	EQUITY	36,573.00	$	495,929.88
HSN INC	EQUITY	14,289.00	$	724,023.63
HUB GROUP INC CL A	EQUITY	16,280.00	$	536,426.00
HUBBELL INC	EQUITY	24,703.00	$	2,495,991.12
HUBSPOT INC	EQUITY	7,915.00	$	445,693.65
HUDSON PACIFIC PROPERTIES IN	EQUITY	32,902.00	$	925,862.28
HUMANA INC	EQUITY	64,930.00	$	11,590,654.30
HUNT (JB) TRANSPRT SVCS INC	EQUITY	39,732.00	$	2,914,739.52
HUNTINGTON BANCSHARES INC	EQUITY	355,408.00	$	3,930,812.48
HUNTINGTON INGALLS INDUSTRIE	EQUITY	21,073.00	$	2,673,110.05

HUNTSMAN CORP	EQUITY	87,386.00	$	993,578.82
HURCO COMPANIES INC	EQUITY	4,061.00	$	107,860.16
HURON CONSULTING GROUP INC	EQUITY	10,253.00	$	609,028.20
HYATT HOTELS CORP CL A	EQUITY	15,887.00	$	747,006.74
HYSTER YALE MATERIALS	EQUITY	4,432.00	$	232,458.40
IAC/INTERACTIVECORP	EQUITY	32,127.00	$	1,929,226.35
IBERIABANK CORP	EQUITY	14,598.00	$	803,911.86
ICF INTERNATIONAL INC	EQUITY	8,949.00	$	318,226.44
ICONIX BRAND GROUP INC	EQUITY	21,038.00	$	143,689.54
ICU MEDICAL INC	EQUITY	6,528.00	$	736,227.84
IDACORP INC	EQUITY	21,792.00	$	1,481,856.00
IDERA PHARMACEUTICALS INC	EQUITY	41,213.00	$	127,348.17
IDEX CORP	EQUITY	33,563.00	$	2,571,261.43
IDEXX LABORATORIES INC	EQUITY	40,941.00	$	2,985,417.72
IDT CORP CLASS B	EQUITY	7,921.00	$	92,358.86
IGNYTA INC	EQUITY	9,060.00	$	121,404.00
IHS INC CLASS A	EQUITY	29,524.00	$	3,496,527.32
II VI INC	EQUITY	23,849.00	$	442,637.44
ILLINOIS TOOL WORKS	EQUITY	127,901.00	$	11,853,864.68
ILLUMINA INC	EQUITY	62,340.00	$	11,965,851.30
IMAX CORP	EQUITY	25,955.00	$	922,440.70
IMMERSION CORPORATION	EQUITY	13,827.00	$	161,222.82
IMMUNE DESIGN CORP	EQUITY	5,249.00	$	105,399.92
IMMUNOGEN INC	EQUITY	39,221.00	$	532,228.97
IMMUNOMEDICS INC	EQUITY	46,365.00	$	142,340.55
IMPAX LABORATORIES INC	EQUITY	30,922.00	$	1,322,224.72
IMPERVA INC	EQUITY	11,753.00	$	744,082.43
IMS HEALTH HOLDINGS INC	EQUITY	55,359.00	$	1,409,993.73
INC RESEARCH HOLDINGS INC A	EQUITY	5,203.00	$	252,397.53
INCONTACT INC	EQUITY	29,233.00	$	278,882.82
INCYTE CORP	EQUITY	67,698.00	$	7,341,848.10
INDEPENDENT BANK CORP/MA	EQUITY	12,151.00	$	565,264.52
INDEPENDENT BANK GROUP INC	EQUITY	4,997.00	$	159,904.00
INFINERA CORP	EQUITY	56,783.00	$	1,028,907.96
INFINITY PHARMACEUTICALS INC	EQUITY	23,065.00	$	181,060.25
INFINITY PROPERTY + CASUALTY	EQUITY	5,513.00	$	453,333.99
INFOBLOX INC	EQUITY	25,247.00	$	464,292.33
INFRAREIT INC	EQUITY	10,886.00	$	201,391.00
INGERSOLL RAND PLC	EQUITY	114,431.00	$	6,326,889.99
INGLES MARKETS INC CLASS A	EQUITY	5,971.00	$	263,201.68
INGRAM MICRO INC CL A	EQUITY	66,094.00	$	2,007,935.72
INGREDION INC	EQUITY	31,022.00	$	2,973,148.48
INLAND REAL ESTATE CORP	EQUITY	44,204.00	$	469,446.48
INNERWORKINGS INC	EQUITY	20,644.00	$	154,830.00
INNOPHOS HOLDINGS INC	EQUITY	9,854.00	$	285,568.92
INNOSPEC INC	EQUITY	11,145.00	$	605,284.95
INNOVIVA INC	EQUITY	37,022.00	$	390,211.88
INOGEN INC	EQUITY	7,004.00	$	280,790.36
INOVALON HOLDINGS INC A	EQUITY	11,735.00	$	199,495.00

INOVIO PHARMACEUTICALS INC	EQUITY	32,571.00	$	218,877.12
INPHI CORP	EQUITY	16,978.00	$	458,745.56
INSIGHT ENTERPRISES INC	EQUITY	17,741.00	$	445,653.92
INSMED INC	EQUITY	27,471.00	$	498,598.65
INSPERITY INC WD	EQUITY	9,538.00	$	459,254.70
INSTALLED BUILDING PRODUCTS	EQUITY	7,815.00	$	194,046.45
INSTEEL INDUSTRIES INC	EQUITY	9,592.00	$	200,664.64
INSULET CORP	EQUITY	24,865.00	$	940,145.65
INSYS THERAPEUTICS INC	EQUITY	10,381.00	$	297,208.03
INTEGRA LIFESCIENCES HOLDING	EQUITY	14,423.00	$	977,590.94
INTEGRATED DEVICE TECH INC	EQUITY	62,911.00	$	1,657,704.85
INTEL CORP	EQUITY	2,045,628.00	$	70,471,884.60
INTELIQUENT INC	EQUITY	14,789.00	$	262,800.53
INTELSAT SA	EQUITY	12,965.00	$	53,934.40
INTER PARFUMS INC	EQUITY	7,586.00	$	180,698.52
INTERACTIVE BROKERS GRO CL A	EQUITY	25,752.00	$	1,122,787.20
INTERACTIVE INTELLIGENCE GRO	EQUITY	7,573.00	$	237,943.66
INTERCEPT PHARMACEUTICALS IN	EQUITY	6,893.00	$	1,029,469.55
INTERCONTINENTAL EXCHANGE IN	EQUITY	48,067.00	$	12,317,649.42
INTERDIGITAL INC	EQUITY	16,242.00	$	796,507.68
INTERFACE INC	EQUITY	29,014.00	$	555,327.96
INTERNAP CORP	EQUITY	27,071.00	$	173,254.40
INTERNATIONAL BANCSHARES CRP	EQUITY	23,499.00	$	603,924.30
INTERNATIONAL GAME TECHNOLOG	EQUITY	38,453.00	$	622,169.54
INTERNATIONAL PAPER CO	EQUITY	181,563.00	$	6,844,925.10
INTERPUBLIC GROUP OF COS INC	EQUITY	179,667.00	$	4,182,647.76
INTERSECT ENT INC	EQUITY	6,383.00	$	143,617.50
INTERSIL CORP A	EQUITY	55,473.00	$	707,835.48
INTERVAL LEISURE GROUP	EQUITY	17,583.00	$	274,470.63
INTL BUSINESS MACHINES CORP	EQUITY	391,412.00	$	53,866,119.44
INTL FCSTONE INC	EQUITY	9,705.00	$	324,729.30
INTL FLAVORS + FRAGRANCES	EQUITY	34,884.00	$	4,173,521.76
INTL SPEEDWAY CORP CL A	EQUITY	12,809.00	$	431,919.48
INTRA CELLULAR THERAPIES INC	EQUITY	10,036.00	$	539,836.44
INTRALINKS HOLDINGS INC	EQUITY	18,735.00	$	169,926.45
INTREPID POTASH INC	EQUITY	24,098.00	$	71,089.10
INTREXON CORP	EQUITY	19,937.00	$	601,100.55
INTUIT INC	EQUITY	118,156.00	$	11,402,054.00
INTUITIVE SURGICAL INC	EQUITY	15,833.00	$	8,647,351.28
INVACARE CORP	EQUITY	15,421.00	$	268,171.19
INVENSENSE INC	EQUITY	33,157.00	$	339,196.11
INVESCO LTD	EQUITY	188,177.00	$	6,300,165.96
INVESCO MORTGAGE CAPITAL	EQUITY	54,445.00	$	674,573.55
INVESTMENT TECHNOLOGY GROUP	EQUITY	16,907.00	$	287,757.14
INVESTORS BANCORP INC	EQUITY	156,416.00	$	1,945,815.04
INVESTORS REAL ESTATE TRUST	EQUITY	54,965.00	$	382,006.75
INVIVO THERAPEUTICS HOLDINGS	EQUITY	10,571.00	$	76,111.20
IONIS PHARMACEUTICALS INC	EQUITY	51,870.00	$	3,212,309.10
IPG PHOTONICS CORP	EQUITY	14,907.00	$	1,329,108.12

IRIDIUM COMMUNICATIONS INC	EQUITY	35,776.00	$	300,876.16
IROBOT CORP	EQUITY	12,839.00	$	454,500.60
IRON MOUNTAIN INC	EQUITY	89,248.00	$	2,410,588.48
IRONWOOD PHARMACEUTICALS INC	EQUITY	54,261.00	$	628,884.99
ISLE OF CAPRI CASINOS	EQUITY	9,315.00	$	129,757.95
ISTAR INC	EQUITY	39,853.00	$	467,475.69
ITC HOLDINGS CORP	EQUITY	68,524.00	$	2,689,567.00
ITRON INC	EQUITY	17,193.00	$	622,042.74
ITT CORP	EQUITY	38,417.00	$	1,395,305.44
IXIA	EQUITY	28,529.00	$	354,615.47
IXYS CORPORATION	EQUITY	13,561.00	$	171,275.43
J + J SNACK FOODS CORP	EQUITY	6,563.00	$	765,705.21
J ALEXANDER S HOLDINGS	EQUITY	7,081.00	$	77,324.52
J.C. PENNEY CO INC	EQUITY	132,845.00	$	884,747.70
J2 GLOBAL INC	EQUITY	20,895.00	$	1,720,076.40
JABIL CIRCUIT INC	EQUITY	85,242.00	$	1,985,286.18
JACK HENRY + ASSOCIATES INC	EQUITY	35,537.00	$	2,774,018.22
JACK IN THE BOX INC	EQUITY	16,539.00	$	1,268,706.69
JACOBS ENGINEERING GROUP INC	EQUITY	53,706.00	$	2,252,966.70
JAMBA INC	EQUITY	8,756.00	$	118,118.44
JANUS CAPITAL GROUP INC	EQUITY	66,405.00	$	935,646.45
JARDEN CORP	EQUITY	83,753.00	$	4,783,971.36
JAZZ PHARMACEUTICALS PLC	EQUITY	26,606.00	$	3,739,739.36
JETBLUE AIRWAYS CORP	EQUITY	133,543.00	$	3,024,748.95
JIVE SOFTWARE INC	EQUITY	24,681.00	$	100,698.48
JM SMUCKER CO/THE	EQUITY	50,736.00	$	6,257,778.24
JOHN B. SANFILIPPO + SON INC	EQUITY	4,138.00	$	223,576.14
JOHN BEAN TECHNOLOGIES CORP	EQUITY	13,513.00	$	673,352.79
JOHNSON + JOHNSON	EQUITY	1,196,051.00	$	122,858,358.72
JOHNSON CONTROLS INC	EQUITY	280,787.00	$	11,088,278.63
JONES LANG LASALLE INC	EQUITY	19,272.00	$	3,080,821.92
JOY GLOBAL INC	EQUITY	42,092.00	$	530,780.12
JPMORGAN CHASE + CO	EQUITY	1,601,975.00	$	105,778,409.25
JUNIPER NETWORKS INC	EQUITY	171,197.00	$	4,725,037.20
JUNO THERAPEUTICS INC	EQUITY	5,322.00	$	234,008.34
K12 INC	EQUITY	16,159.00	$	142,199.20
K2M GROUP HOLDINGS INC	EQUITY	6,651.00	$	131,290.74
KADANT INC	EQUITY	5,600.00	$	227,416.00
KAISER ALUMINUM CORP	EQUITY	7,959.00	$	665,849.94
KAMAN CORP	EQUITY	12,177.00	$	496,943.37
KANSAS CITY LIFE INS CO	EQUITY	3,167.00	$	121,264.43
KANSAS CITY SOUTHERN	EQUITY	47,594.00	$	3,553,843.98
KAPSTONE PAPER AND PACKAGING	EQUITY	37,043.00	$	836,801.37
KAR AUCTION SERVICES INC	EQUITY	60,623.00	$	2,244,869.69
KARYOPHARM THERAPEUTICS INC	EQUITY	10,396.00	$	137,747.00
KATE SPADE + CO	EQUITY	55,140.00	$	979,837.80
KB HOME	EQUITY	36,013.00	$	444,040.29
KBR INC	EQUITY	63,442.00	$	1,073,438.64
KCG HOLDINGS INC CL A	EQUITY	22,746.00	$	280,003.26

KEARNY FINANCIAL CORP/MD	EQUITY	34,464.00	$	436,658.88
KELLOGG CO	EQUITY	107,894.00	$	7,797,499.38
KELLY SERVICES INC A	EQUITY	12,941.00	$	208,997.15
KEMPER CORP	EQUITY	19,805.00	$	737,736.25
KENNAMETAL INC	EQUITY	33,996.00	$	652,723.20
KENNEDY WILSON HOLDINGS INC	EQUITY	39,524.00	$	951,737.92
KERYX BIOPHARMACEUTICALS	EQUITY	45,544.00	$	229,997.20
KEURIG GREEN MOUNTAIN INC	EQUITY	56,097.00	$	5,047,608.06
KEY ENERGY SERVICES INC	EQUITY	67,350.00	$	32,469.44
KEYCORP	EQUITY	369,878.00	$	4,878,690.82
KEYSIGHT TECHNOLOGIES IN	EQUITY	72,277.00	$	2,047,607.41
KEYW HOLDING CORP/THE	EQUITY	17,170.00	$	103,363.40
KFORCE INC	EQUITY	11,914.00	$	301,185.92
KILROY REALTY CORP	EQUITY	37,910.00	$	2,398,944.80
KIMBALL ELECTRONICS INC	EQUITY	13,159.00	$	144,617.41
KIMBALL INTERNATIONAL B	EQUITY	17,448.00	$	170,466.96
KIMBERLY CLARK CORP	EQUITY	156,377.00	$	19,906,792.10
KIMCO REALTY CORP	EQUITY	177,418.00	$	4,694,480.28
KINDER MORGAN INC	EQUITY	771,303.00	$	11,507,840.76
KINDRED HEALTHCARE INC	EQUITY	35,632.00	$	424,377.12
KING DIGITAL ENTERTAINMENT P	EQUITY	34,090.00	$	609,529.20
KIRBY CORP	EQUITY	24,138.00	$	1,270,141.56
KIRKLAND S INC	EQUITY	8,137.00	$	117,986.50
KITE PHARMA INC	EQUITY	12,456.00	$	767,538.72
KITE REALTY GROUP TRUST	EQUITY	33,389.00	$	865,776.77
KLA TENCOR CORP	EQUITY	69,167.00	$	4,796,731.45
KLX INC	EQUITY	22,757.00	$	700,688.03
KMG CHEMICALS INC	EQUITY	6,099.00	$	140,398.98
KNIGHT TRANSPORTATION INC	EQUITY	26,323.00	$	637,806.29
KNOLL INC	EQUITY	21,610.00	$	406,268.00
KNOWLES CORP	EQUITY	37,162.00	$	495,369.46
KOHLS CORP	EQUITY	87,639.00	$	4,174,245.57
KOPIN CORP	EQUITY	36,368.00	$	98,920.96
KOPPERS HOLDINGS INC	EQUITY	10,093.00	$	184,197.25
KORN/FERRY INTERNATIONAL	EQUITY	21,184.00	$	702,885.12
KOSMOS ENERGY LTD	EQUITY	66,829.00	$	347,510.80
KRAFT HEINZ CO/THE	EQUITY	256,278.00	$	18,646,787.28
KRATON PERFORMANCE POLYMERS	EQUITY	15,326.00	$	254,564.86
KRATOS DEFENSE + SECURITY	EQUITY	24,134.00	$	98,949.40
KRISPY KREME DOUGHNUTS INC	EQUITY	29,566.00	$	445,559.62
KROGER CO	EQUITY	421,928.00	$	17,649,248.24
KRONOS WORLDWIDE INC	EQUITY	9,542.00	$	53,816.88
KVH INDUSTRIES INC	EQUITY	10,956.00	$	103,205.52
L 3 COMMUNICATIONS HOLDINGS	EQUITY	35,232.00	$	4,210,576.32
L BRANDS INC	EQUITY	106,763.00	$	10,230,030.66
LA JOLLA PHARMACEUTICAL CO	EQUITY	5,046.00	$	136,242.00
LA QUINTA HOLDINGS INC	EQUITY	39,205.00	$	533,580.05
LA Z BOY INC	EQUITY	22,552.00	$	550,719.84
LABORATORY CRP OF AMER HLDGS	EQUITY	43,130.00	$	5,332,593.20

LACLEDE GROUP INC/THE	EQUITY	18,842.00	$	1,119,403.22
LADDER CAPITAL CORP REIT	EQUITY	15,702.00	$	195,018.84
LADENBURG THALMANN FINANCIAL	EQUITY	53,898.00	$	148,758.48
LAKELAND BANCORP INC	EQUITY	20,659.00	$	243,569.61
LAKELAND FINANCIAL CORP	EQUITY	8,623.00	$	402,004.26
LAM RESEARCH CORP	EQUITY	68,597.00	$	5,447,973.74
LAMAR ADVERTISING CO A	EQUITY	35,228.00	$	2,112,975.44
LANCASTER COLONY CORP	EQUITY	7,953.00	$	918,253.38
LANDAUER INC	EQUITY	5,297.00	$	174,377.24
LANDEC CORP	EQUITY	14,875.00	$	175,971.25
LANDS END INC	EQUITY	7,281.00	$	170,666.64
LANDSTAR SYSTEM INC	EQUITY	19,404.00	$	1,138,044.60
LANNETT CO INC	EQUITY	11,535.00	$	462,784.20
LAREDO PETROLEUM INC	EQUITY	52,737.00	$	421,368.63
LAS VEGAS SANDS CORP	EQUITY	158,806.00	$	6,962,055.04
LASALLE HOTEL PROPERTIES	EQUITY	48,517.00	$	1,220,687.72
LATTICE SEMICONDUCTOR CORP	EQUITY	53,104.00	$	343,582.88
LDR HOLDING CORP	EQUITY	10,612.00	$	266,467.32
LEAR CORP	EQUITY	33,823.00	$	4,154,479.09
LEGACYTEXAS FINANCIAL GROUP	EQUITY	19,814.00	$	495,746.28
LEGG MASON INC	EQUITY	43,368.00	$	1,701,326.64
LEGGETT + PLATT INC	EQUITY	59,985.00	$	2,520,569.70
LEIDOS HOLDINGS INC	EQUITY	28,034.00	$	1,577,192.84
LENDINGCLUB CORP	EQUITY	29,401.00	$	324,881.05
LENDINGTREE INC	EQUITY	3,197.00	$	285,428.16
LENNAR CORP A	EQUITY	77,817.00	$	3,806,029.47
LENNOX INTERNATIONAL INC	EQUITY	18,012.00	$	2,249,698.80
LEUCADIA NATIONAL CORP	EQUITY	145,812.00	$	2,535,670.68
LEVEL 3 COMMUNICATIONS INC	EQUITY	124,422.00	$	6,763,579.92
LEXICON PHARMACEUTICALS INC	EQUITY	19,860.00	$	264,336.60
LEXINGTON REALTY TRUST	EQUITY	89,932.00	$	719,456.00
LEXMARK INTERNATIONAL INC A	EQUITY	26,467.00	$	858,854.15
LGI HOMES INC	EQUITY	6,402.00	$	155,760.66
LHC GROUP INC	EQUITY	6,287.00	$	284,738.23
LIBBEY INC	EQUITY	9,942.00	$	211,963.44
LIBERTY BROADBAND A	EQUITY	11,775.00	$	608,178.75
LIBERTY BROADBAND C	EQUITY	28,536.00	$	1,479,876.96
LIBERTY INTERACTIVE CORP Q A	EQUITY	213,453.00	$	5,831,535.96
LIBERTY MEDIA CORP A	EQUITY	40,719.00	$	1,598,220.75
LIBERTY MEDIA CORP C	EQUITY	90,139.00	$	3,432,493.12
LIBERTY PROPERTY TRUST	EQUITY	63,705.00	$	1,978,040.25
LIBERTY TRIPADVISOR HDG A	EQUITY	32,559.00	$	987,840.06
LIBERTY VENTURES SER A	EQUITY	61,829.00	$	2,789,106.19
LIEBERMAN ENTERPRISES INC	EQUITY	44,000.00	$	-
LIFELOCK INC	EQUITY	40,426.00	$	580,113.10
LIFEPOINT HEALTH INC	EQUITY	19,306.00	$	1,417,060.40
LIGAND PHARMACEUTICALS	EQUITY	8,080.00	$	876,033.60
LIMONEIRA CO	EQUITY	7,184.00	$	107,328.96
LINCOLN ELECTRIC HOLDINGS	EQUITY	32,838.00	$	1,703,963.82

LINCOLN NATIONAL CORP	EQUITY	109,345.00	$	5,495,679.70
LINDSAY CORP	EQUITY	5,295.00	$	383,358.00
LINEAR TECHNOLOGY CORP	EQUITY	102,165.00	$	4,338,947.55
LINKEDIN CORP A	EQUITY	47,335.00	$	10,654,161.80
LION BIOTECHNOLOGIES INC	EQUITY	19,397.00	$	149,744.84
LIONBRIDGE TECHNOLOGIES INC	EQUITY	32,960.00	$	161,833.60
LIONS GATE ENTERTAINMENT COR	EQUITY	41,468.00	$	1,343,148.52
LIQUIDITY SERVICES INC	EQUITY	12,461.00	$	80,996.50
LITHIA MOTORS INC CL A	EQUITY	9,954.00	$	1,061,793.18
LITTELFUSE INC	EQUITY	9,762.00	$	1,044,631.62
LIVANOVA PLC	EQUITY	11,789.00	$	699,912.93
LIVE NATION ENTERTAINMENT IN	EQUITY	62,947.00	$	1,546,607.79
LIVEPERSON INC	EQUITY	26,001.00	$	175,506.75
LKQ CORP	EQUITY	130,554.00	$	3,868,315.02
LOCKHEED MARTIN CORP	EQUITY	116,619.00	$	25,323,815.85
LOEWS CORP	EQUITY	134,979.00	$	5,183,193.60
LOGMEIN INC	EQUITY	10,926.00	$	733,134.60
LORAL SPACE + COMMUNICATIONS	EQUITY	5,918.00	$	240,921.78
LOUISIANA PACIFIC CORP	EQUITY	60,967.00	$	1,098,015.67
LOWE S COS INC	EQUITY	409,650.00	$	31,149,786.00
LPL FINANCIAL HOLDINGS INC	EQUITY	37,178.00	$	1,585,641.70
LSB INDUSTRIES INC	EQUITY	8,861.00	$	64,242.25
LSI INDUSTRIES INC	EQUITY	14,330.00	$	174,682.70
LTC PROPERTIES INC	EQUITY	15,877.00	$	684,933.78
LULULEMON ATHLETICA INC	EQUITY	47,919.00	$	2,514,309.93
LUMBER LIQUIDATORS HOLDINGS	EQUITY	12,050.00	$	209,188.00
LUMENTUM HOLDINGS INC	EQUITY	20,072.00	$	441,985.44
LUMINEX CORP	EQUITY	18,624.00	$	398,367.36
LUMOS NETWORKS CORP	EQUITY	10,888.00	$	121,945.60
LUXOFT HOLDING INC	EQUITY	7,941.00	$	612,489.33
LYDALL INC	EQUITY	8,235.00	$	292,177.80
LYONDELLBASELL INDU CL A	EQUITY	166,679.00	$	14,484,405.10
M + T BANK CORP	EQUITY	67,527.00	$	8,182,921.86
M/I HOMES INC	EQUITY	11,687.00	$	256,179.04
MA COM TECHNOLOGY SOLUTIONS	EQUITY	9,997.00	$	408,777.33
MACERICH CO/THE	EQUITY	68,535.00	$	5,530,089.15
MACK CALI REALTY CORP	EQUITY	37,270.00	$	870,254.50
MACQUARIE INFRASTRUCTURE COR	EQUITY	29,919.00	$	2,172,119.40
MACROGENICS INC	EQUITY	12,432.00	$	385,019.04
MACY S INC	EQUITY	147,483.00	$	5,158,955.34
MADISON SQUARE GARDEN CO A	EQUITY	8,874.00	$	1,435,813.20
MAGELLAN HEALTH INC	EQUITY	12,042.00	$	742,509.72
MAGNUM HUNTER RESOURCES CORP	EQUITY	7,918.00	$	-
MAIDEN HOLDINGS LTD	EQUITY	24,874.00	$	370,871.34
MAINSOURCE FINANCIAL GROUP I	EQUITY	12,433.00	$	284,467.04
MALIBU BOATS INC A	EQUITY	8,120.00	$	132,924.40
MALLINCKRODT PLC	EQUITY	50,726.00	$	3,785,681.38
MANHATTAN ASSOCIATES INC	EQUITY	32,681.00	$	2,162,501.77
MANITOWOC COMPANY INC	EQUITY	58,751.00	$	901,827.85

MANNKIND CORP	EQUITY	106,706.00	$	154,723.70
MANPOWERGROUP INC	EQUITY	33,776.00	$	2,846,979.04
MANTECH INTERNATIONAL CORP A	EQUITY	10,629.00	$	321,420.96
MARATHON OIL CORP	EQUITY	292,960.00	$	3,688,366.40
MARATHON PETROLEUM CORP	EQUITY	234,089.00	$	12,135,173.76
MARCHEX INC CLASS B	EQUITY	18,590.00	$	72,315.10
MARCUS + MILLICHAP INC	EQUITY	6,642.00	$	193,547.88
MARCUS CORPORATION	EQUITY	10,199.00	$	193,475.03
MARIN SOFTWARE INC	EQUITY	15,936.00	$	57,050.88
MARINEMAX INC	EQUITY	12,419.00	$	228,757.98
MARKEL CORP	EQUITY	6,040.00	$	5,335,434.00
MARKETAXESS HOLDINGS INC	EQUITY	17,089.00	$	1,906,961.51
MARKETO INC	EQUITY	15,058.00	$	432,315.18
MARRIOTT INTERNATIONAL CL A	EQUITY	91,335.00	$	6,123,098.40
MARRIOTT VACATIONS WORLD	EQUITY	11,496.00	$	654,697.20
MARSH + MCLENNAN COS	EQUITY	230,188.00	$	12,763,924.60
MARTEN TRANSPORT LTD	EQUITY	11,551.00	$	204,452.70
MARTIN MARIETTA MATERIALS	EQUITY	28,798.00	$	3,933,230.84
MARVELL TECHNOLOGY GROUP LTD	EQUITY	192,392.00	$	1,696,897.44
MASCO CORP	EQUITY	151,569.00	$	4,289,402.70
MASIMO CORP	EQUITY	19,481.00	$	808,656.31
MASONITE INTERNATIONAL CORP	EQUITY	13,330.00	$	816,195.90
MASTEC INC	EQUITY	27,974.00	$	486,188.12
MASTERCARD INC CLASS A	EQUITY	431,012.00	$	41,963,328.32
MATADOR RESOURCES CO	EQUITY	33,476.00	$	661,820.52
MATERION CORP	EQUITY	9,219.00	$	258,132.00
MATRIX SERVICE CO	EQUITY	12,508.00	$	256,914.32
MATSON INC	EQUITY	18,914.00	$	806,303.82
MATTEL INC	EQUITY	147,353.00	$	4,003,581.01
MATTHEWS INTL CORP CLASS A	EQUITY	13,680.00	$	731,196.00
MATTRESS FIRM HOLDING CORP	EQUITY	8,811.00	$	393,234.93
MAXIM INTEGRATED PRODUCTS	EQUITY	121,959.00	$	4,634,442.00
MAXIMUS INC	EQUITY	28,894.00	$	1,625,287.50
MAXLINEAR INC CLASS A	EQUITY	25,563.00	$	376,542.99
MB FINANCIAL INC	EQUITY	29,889.00	$	967,506.93
MBIA INC	EQUITY	62,881.00	$	407,468.88
MCCORMICK + CO NON VTG SHRS	EQUITY	55,394.00	$	4,739,510.64
MCDERMOTT INTL INC	EQUITY	105,031.00	$	351,853.85
MCDONALD S CORP	EQUITY	413,198.00	$	48,815,211.72
MCGRATH RENTCORP	EQUITY	11,723.00	$	295,302.37
MCGRAW HILL FINANCIAL INC	EQUITY	118,086.00	$	11,640,917.88
MCKESSON CORP	EQUITY	100,075.00	$	19,737,792.25
MDC HOLDINGS INC	EQUITY	17,140.00	$	437,584.20
MDC PARTNERS INC A	EQUITY	20,133.00	$	437,288.76
MDU RESOURCES GROUP INC	EQUITY	82,936.00	$	1,519,387.52
MEAD JOHNSON NUTRITION CO	EQUITY	87,574.00	$	6,913,967.30
MEDASSETS INC	EQUITY	26,524.00	$	820,652.56
MEDIA GENERAL INC	EQUITY	41,199.00	$	665,363.85
MEDICAL PROPERTIES TRUST INC	EQUITY	111,201.00	$	1,279,923.51

MEDICINES COMPANY	EQUITY	28,978.00	$	1,082,038.52
MEDIDATA SOLUTIONS INC	EQUITY	24,097.00	$	1,187,741.13
MEDIFAST INC	EQUITY	6,006.00	$	182,462.28
MEDIVATION INC	EQUITY	68,370.00	$	3,305,005.80
MEDNAX INC	EQUITY	40,727.00	$	2,918,496.82
MEDTRONIC PLC	EQUITY	616,844.00	$	47,447,640.48
MEMORIAL RESOURCE DEVELOPMEN	EQUITY	34,764.00	$	561,438.60
MENTOR GRAPHICS CORP	EQUITY	42,355.00	$	780,179.10
MERCANTILE BANK CORP	EQUITY	10,381.00	$	254,749.74
MERCHANTS BANCSHARES INC	EQUITY	5,966.00	$	187,869.34
MERCK + CO. INC.	EQUITY	1,218,834.00	$	64,378,811.88
MERCURY GENERAL CORP	EQUITY	10,758.00	$	501,000.06
MERCURY SYSTEMS INC	EQUITY	15,695.00	$	288,160.20
MEREDITH CORP	EQUITY	15,695.00	$	678,808.75
MERIDIAN BANCORP INC	EQUITY	16,670.00	$	235,047.00
MERIDIAN BIOSCIENCE INC	EQUITY	18,862.00	$	387,048.24
MERIT MEDICAL SYSTEMS INC	EQUITY	19,994.00	$	371,688.46
MERITAGE HOMES CORP	EQUITY	17,098.00	$	581,161.02
MERITOR INC	EQUITY	43,060.00	$	359,551.00
MERRIMACK PHARMACEUTICALS IN	EQUITY	48,723.00	$	384,911.70
METHODE ELECTRONICS INC	EQUITY	16,723.00	$	532,293.09
METLIFE INC	EQUITY	404,955.00	$	19,522,880.55
METRO BANCORP INC	EQUITY	8,488.00	$	266,353.44
METTLER TOLEDO INTERNATIONAL	EQUITY	11,842.00	$	4,015,977.46
MFA FINANCIAL INC	EQUITY	147,663.00	$	974,575.80
MGE ENERGY INC	EQUITY	15,383.00	$	713,771.20
MGIC INVESTMENT CORP	EQUITY	147,767.00	$	1,304,782.61
MGM RESORTS INTERNATIONAL	EQUITY	191,577.00	$	4,352,629.44
MICHAEL KORS HOLDINGS LTD	EQUITY	86,237.00	$	3,454,654.22
MICHAELS COS INC/THE	EQUITY	24,902.00	$	550,583.22
MICROCHIP TECHNOLOGY INC	EQUITY	86,426.00	$	4,022,266.04
MICRON TECHNOLOGY INC	EQUITY	466,859.00	$	6,610,723.44
MICROSEMI CORP	EQUITY	41,044.00	$	1,337,623.96
MICROSOFT CORP	EQUITY	3,489,362.00	$	193,589,803.76
MICROSTRATEGY INC CL A	EQUITY	4,024.00	$	721,462.96
MID AMERICA APARTMENT COMM	EQUITY	32,812.00	$	2,979,657.72
MIDDLEBY CORP	EQUITY	24,794.00	$	2,674,528.78
MIDDLESEX WATER CO	EQUITY	11,419.00	$	303,060.26
MILACRON HOLDINGS CORP	EQUITY	7,246.00	$	90,647.46
MILLER INDUSTRIES INC/TENN	EQUITY	7,294.00	$	158,863.32
MIMEDX GROUP INC	EQUITY	48,645.00	$	455,803.65
MINERALS TECHNOLOGIES INC	EQUITY	15,020.00	$	688,817.20
MIRATI THERAPEUTICS INC	EQUITY	4,944.00	$	156,230.40
MISTRAS GROUP INC	EQUITY	8,136.00	$	155,316.24
MKS INSTRUMENTS INC	EQUITY	23,282.00	$	838,152.00
MOBILE MINI INC	EQUITY	20,287.00	$	631,534.31
MOBILEIRON INC	EQUITY	17,027.00	$	61,467.47
MODINE MANUFACTURING CO	EQUITY	22,678.00	$	205,235.90
MOELIS + CO CLASS A	EQUITY	7,644.00	$	223,051.92

MOHAWK INDUSTRIES INC	EQUITY	26,648.00	$	5,046,864.72
MOLINA HEALTHCARE INC	EQUITY	15,255.00	$	917,283.15
MOLSON COORS BREWING CO B	EQUITY	59,115.00	$	5,552,080.80
MOMENTA PHARMACEUTICALS INC	EQUITY	26,849.00	$	398,439.16
MONDELEZ INTERNATIONAL INC A	EQUITY	701,342.00	$	31,448,175.28
MONEYGRAM INTERNATIONAL INC	EQUITY	15,924.00	$	99,843.48
MONMOUTH REAL ESTATE INV COR	EQUITY	32,782.00	$	342,899.72
MONOGRAM RESIDENTIAL TRUST I	EQUITY	63,929.00	$	623,947.04
MONOLITHIC POWER SYSTEMS INC	EQUITY	16,822.00	$	1,071,729.62
MONOTYPE IMAGING HOLDINGS IN	EQUITY	17,799.00	$	420,768.36
MONRO MUFFLER BRAKE INC	EQUITY	13,665.00	$	904,896.30
MONSANTO CO	EQUITY	189,855.00	$	18,704,514.60
MONSTER BEVERAGE CORP	EQUITY	64,704.00	$	9,638,307.84
MONSTER WORLDWIDE INC	EQUITY	41,201.00	$	236,081.73
MOODY S CORP	EQUITY	77,015.00	$	7,727,685.10
MOOG INC CLASS A	EQUITY	17,091.00	$	1,035,714.60
MORGAN STANLEY	EQUITY	665,086.00	$	21,156,385.66
MORGANS HOTEL GROUP CO	EQUITY	22,625.00	$	76,246.25
MORNINGSTAR INC	EQUITY	8,432.00	$	678,017.12
MOSAIC CO/THE	EQUITY	149,356.00	$	4,120,732.04
MOTORCAR PARTS OF AMERICA IN	EQUITY	8,775.00	$	296,682.75
MOTOROLA SOLUTIONS INC	EQUITY	76,550.00	$	5,239,847.50
MOVADO GROUP INC	EQUITY	8,524.00	$	219,152.04
MRC GLOBAL INC	EQUITY	44,146.00	$	569,483.40
MSA SAFETY INC	EQUITY	13,018.00	$	565,892.46
MSC INDUSTRIAL DIRECT CO A	EQUITY	20,365.00	$	1,145,938.55
MSCI INC	EQUITY	49,043.00	$	3,537,471.59
MSG NETWORKS INC A	EQUITY	26,624.00	$	553,779.20
MTS SYSTEMS CORP	EQUITY	6,903.00	$	437,719.23
MUELLER INDUSTRIES INC	EQUITY	24,147.00	$	654,383.70
MUELLER WATER PRODUCTS INC A	EQUITY	69,763.00	$	599,961.80
MULTI COLOR CORP	EQUITY	6,015.00	$	359,757.15
MURPHY OIL CORP	EQUITY	77,410.00	$	1,737,854.50
MURPHY USA INC	EQUITY	19,758.00	$	1,200,100.92
MYERS INDUSTRIES INC	EQUITY	12,513.00	$	166,673.16
MYLAN NV	EQUITY	181,534.00	$	9,815,543.38
MYR GROUP INC/DELAWARE	EQUITY	10,167.00	$	209,541.87
MYRIAD GENETICS INC	EQUITY	30,726.00	$	1,326,134.16
N B T BANCORP INC	EQUITY	20,266.00	$	565,016.08
NABORS INDUSTRIES LTD	EQUITY	142,628.00	$	1,213,764.28
NACCO INDUSTRIES CL A	EQUITY	2,462.00	$	103,896.40
NANOMETRICS INC	EQUITY	11,907.00	$	180,271.98
NASDAQ INC	EQUITY	51,157.00	$	2,975,802.69
NATIONAL BANK HOLD CL A	EQUITY	18,814.00	$	402,055.18
NATIONAL BANKSHARES INC/VA	EQUITY	6,407.00	$	227,704.78
NATIONAL BEVERAGE CORP	EQUITY	6,145.00	$	279,228.80
NATIONAL CINEMEDIA INC	EQUITY	28,796.00	$	452,385.16
NATIONAL FUEL GAS CO	EQUITY	36,417.00	$	1,556,826.75
NATIONAL GENERAL HLDGS	EQUITY	16,630.00	$	363,531.80

NATIONAL HEALTHCARE CORP	EQUITY	5,089.00	$	313,991.30
NATIONAL INSTRUMENTS CORP	EQUITY	46,940.00	$	1,346,708.60
NATIONAL OILWELL VARCO INC	EQUITY	167,984.00	$	5,625,784.16
NATIONAL PRESTO INDS INC	EQUITY	2,413.00	$	199,941.18
NATIONAL RETAIL PROPERTIES	EQUITY	56,529.00	$	2,263,986.45
NATIONAL STORAGE AFFILIATES	EQUITY	11,809.00	$	202,288.17
NATIONAL WESTERN LIFE GROU A	EQUITY	1,092.00	$	275,118.48
NATIONSTAR MORTGAGE HOLDINGS	EQUITY	16,573.00	$	221,581.01
NATL HEALTH INVESTORS INC	EQUITY	16,648.00	$	1,013,363.76
NATL PENN BCSHS INC	EQUITY	52,759.00	$	650,518.47
NATURAL GAS SERVICES GROUP	EQUITY	7,355.00	$	164,016.50
NATURAL GROCERS BY VITAMIN C	EQUITY	4,537.00	$	92,418.69
NATURAL HEALTH TRENDS CORP	EQUITY	3,811.00	$	127,782.83
NATURES SUNSHINE PRODS INC	EQUITY	7,248.00	$	73,349.76
NATUS MEDICAL INC	EQUITY	15,140.00	$	727,477.00
NAUTILUS INC	EQUITY	15,308.00	$	255,949.76
NAVIDEA BIOPHARMACEUTICALS I	EQUITY	83,597.00	$	111,184.01
NAVIENT CORP	EQUITY	172,456.00	$	1,974,621.20
NAVIGANT CONSULTING INC	EQUITY	21,630.00	$	347,377.80
NAVIGATORS GROUP INC	EQUITY	5,026.00	$	431,180.54
NAVIOS MARITIME ACQUISITION	EQUITY	42,778.00	$	128,761.78
NAVIOS MARITIME HOLDINGS INC	EQUITY	39,823.00	$	69,690.25
NAVISTAR INTERNATIONAL CORP	EQUITY	23,673.00	$	209,269.32
NCI BUILDING SYSTEMS INC	EQUITY	13,807.00	$	171,344.87
NCR CORPORATION	EQUITY	72,448.00	$	1,772,078.08
NEENAH PAPER INC	EQUITY	7,398.00	$	461,857.14
NEKTAR THERAPEUTICS	EQUITY	56,963.00	$	959,826.55
NELNET INC CL A	EQUITY	9,185.00	$	308,340.45
NEOGEN CORP	EQUITY	16,100.00	$	909,972.00
NEOPHOTONICS CORP	EQUITY	12,941.00	$	140,539.26
NETAPP INC	EQUITY	128,946.00	$	3,420,937.38
NETFLIX INC	EQUITY	182,871.00	$	20,916,784.98
NETGEAR INC	EQUITY	15,249.00	$	639,085.59
NETSCOUT SYSTEMS INC	EQUITY	39,886.00	$	1,224,500.20
NETSUITE INC	EQUITY	17,706.00	$	1,498,281.72
NEUROCRINE BIOSCIENCES INC	EQUITY	37,226.00	$	2,105,874.82
NEUSTAR INC CLASS A	EQUITY	23,781.00	$	570,030.57
NEVRO CORP	EQUITY	6,794.00	$	458,662.94
NEW JERSEY RESOURCES CORP	EQUITY	36,470.00	$	1,202,051.20
NEW MEDIA INVESTMENT GROUP	EQUITY	20,256.00	$	394,181.76
NEW RESIDENTIAL INVESTMENT	EQUITY	87,814.00	$	1,067,818.24
NEW SENIOR INVESTMENT GROUP	EQUITY	26,915.00	$	265,381.90
NEW YORK COMMUNITY BANCORP	EQUITY	187,573.00	$	3,061,191.36
NEW YORK MORTGAGE TRUST INC	EQUITY	57,585.00	$	306,928.05
NEW YORK REIT INC W/D	EQUITY	72,122.00	$	829,403.00
NEW YORK TIMES CO A	EQUITY	59,831.00	$	802,932.02
NEWELL RUBBERMAID INC	EQUITY	116,906.00	$	5,153,216.48
NEWFIELD EXPLORATION CO	EQUITY	70,794.00	$	2,305,052.64
NEWLINK GENETICS CORP	EQUITY	9,446.00	$	343,739.94

NEWMARKET CORP	EQUITY	3,729.00	$	1,419,742.17
NEWMONT MINING CORP	EQUITY	226,110.00	$	4,067,718.90
NEWPARK RESOURCES INC	EQUITY	38,945.00	$	205,629.60
NEWPORT CORP	EQUITY	18,233.00	$	289,357.71
NEWS CORP CLASS A	EQUITY	193,313.00	$	2,582,661.68
NEWS CORP CLASS B	EQUITY	24,102.00	$	336,463.92
NEWSTAR FINANCIAL INC	EQUITY	13,255.00	$	119,029.90
NEXSTAR BROADCASTING GROUP A	EQUITY	13,902.00	$	816,047.40
NEXTERA ENERGY INC	EQUITY	191,670.00	$	19,912,596.30
NIC INC	EQUITY	28,629.00	$	563,418.72
NIELSEN HOLDINGS PLC	EQUITY	156,751.00	$	7,304,596.60
NIKE INC CL B	EQUITY	585,866.00	$	36,616,625.00
NIMBLE STORAGE INC	EQUITY	21,029.00	$	193,466.80
NISOURCE INC	EQUITY	136,600.00	$	2,665,066.00
NMI HOLDINGS INC CLASS A	EQUITY	26,881.00	$	181,984.37
NN INC	EQUITY	9,008.00	$	143,587.52
NOBLE CORP PLC	EQUITY	100,252.00	$	1,057,658.60
NOBLE ENERGY INC	EQUITY	186,296.00	$	6,134,727.28
NOODLES + CO	EQUITY	5,755.00	$	55,765.95
NORDIC AMERICAN TANKERS LTD	EQUITY	40,467.00	$	628,857.18
NORDSON CORP	EQUITY	26,804.00	$	1,719,476.60
NORDSTROM INC	EQUITY	60,104.00	$	2,993,780.24
NORFOLK SOUTHERN CORP	EQUITY	131,473.00	$	11,121,301.07
NORTEK INC	EQUITY	4,222.00	$	184,163.64
NORTHERN OIL AND GAS INC	EQUITY	29,086.00	$	112,271.96
NORTHERN TRUST CORP	EQUITY	98,681.00	$	7,113,913.29
NORTHFIELD BANCORP INC	EQUITY	24,891.00	$	396,264.72
NORTHROP GRUMMAN CORP	EQUITY	78,686.00	$	14,856,703.66
NORTHSTAR ASSET MANAGEMENT	EQUITY	85,277.00	$	1,035,262.78
NORTHSTAR REALTY EUROPE CORP	EQUITY	27,099.00	$	320,039.19
NORTHSTAR REALTY FINANCE	EQUITY	81,297.00	$	1,384,487.91
NORTHWEST BANCSHARES INC	EQUITY	41,408.00	$	554,453.12
NORTHWEST BIOTHERAPEUTICS	EQUITY	22,596.00	$	72,307.20
NORTHWEST NATURAL GAS CO	EQUITY	13,343.00	$	675,289.23
NORTHWEST PIPE CO	EQUITY	5,377.00	$	60,168.63
NORTHWESTERN CORP	EQUITY	20,641.00	$	1,119,774.25
NORWEGIAN CRUISE LINE HOLDIN	EQUITY	57,059.00	$	3,343,657.40
NOVAVAX INC	EQUITY	116,719.00	$	979,272.41
NOW INC	EQUITY	46,785.00	$	740,138.70
NRG ENERGY INC	EQUITY	146,287.00	$	1,721,797.99
NRG YIELD INC CLASS A	EQUITY	14,784.00	$	205,645.44
NRG YIELD INC CLASS C	EQUITY	16,517.00	$	243,790.92
NU SKIN ENTERPRISES INC A	EQUITY	25,506.00	$	966,422.34
NUANCE COMMUNICATIONS INC	EQUITY	111,682.00	$	2,221,354.98
NUCOR CORP	EQUITY	137,703.00	$	5,549,430.90
NUTRACEUTICAL INTL CORP	EQUITY	5,358.00	$	138,343.56
NUTRISYSTEM INC	EQUITY	13,703.00	$	296,532.92
NUVASIVE INC	EQUITY	21,063.00	$	1,139,718.93
NVE CORP	EQUITY	3,080.00	$	173,034.40

NVIDIA CORP	EQUITY	233,790.00	$	7,705,718.40
NVR INC	EQUITY	1,749.00	$	2,873,607.00
NXSTAGE MEDICAL INC	EQUITY	28,586.00	$	626,319.26
O REILLY AUTOMOTIVE INC	EQUITY	43,238.00	$	10,957,373.96
OASIS PETROLEUM INC	EQUITY	60,761.00	$	447,808.57
OCCIDENTAL PETROLEUM CORP	EQUITY	332,774.00	$	22,498,850.14
OCEANEERING INTL INC	EQUITY	43,399.00	$	1,628,330.48
OCEANFIRST FINANCIAL CORP	EQUITY	10,835.00	$	217,025.05
OCLARO INC	EQUITY	50,385.00	$	175,339.80
OCULAR THERAPEUTIX INC	EQUITY	5,916.00	$	55,432.92
OCWEN FINANCIAL CORP	EQUITY	45,893.00	$	319,874.21
OFFICE DEPOT INC	EQUITY	236,384.00	$	1,333,205.76
OFG BANCORP	EQUITY	20,258.00	$	148,288.56
OGE ENERGY CORP	EQUITY	86,129.00	$	2,264,331.41
OIL STATES INTERNATIONAL INC	EQUITY	21,830.00	$	594,867.50
OLD DOMINION FREIGHT LINE	EQUITY	28,952.00	$	1,710,194.64
OLD NATIONAL BANCORP	EQUITY	49,962.00	$	677,484.72
OLD REPUBLIC INTL CORP	EQUITY	112,091.00	$	2,088,255.33
OLIN CORP	EQUITY	71,265.00	$	1,230,033.90
OLYMPIC STEEL INC	EQUITY	5,563.00	$	64,419.54
OM ASSET MANAGEMENT PLC	EQUITY	13,204.00	$	202,417.32
OMEGA HEALTHCARE INVESTORS	EQUITY	77,142.00	$	2,698,427.16
OMEGA PROTEIN CORP	EQUITY	11,456.00	$	254,323.20
OMEROS CORP	EQUITY	17,365.00	$	273,151.45
OMNICELL INC	EQUITY	16,521.00	$	513,472.68
OMNICOM GROUP	EQUITY	105,322.00	$	7,968,662.52
OMNIVISION TECHNOLOGIES INC	EQUITY	24,673.00	$	716,010.46
OMNOVA SOLUTIONS INC	EQUITY	23,925.00	$	146,660.25
ON ASSIGNMENT INC	EQUITY	23,040.00	$	1,035,648.00
ON SEMICONDUCTOR CORP	EQUITY	188,203.00	$	1,844,389.40
ONCOMED PHARMACEUTICALS INC	EQUITY	7,811.00	$	176,059.94
ONCOTHYREON INC	EQUITY	50,770.00	$	112,709.40
ONE GAS INC	EQUITY	22,341.00	$	1,120,847.97
ONE LIBERTY PROPERTIES INC	EQUITY	11,154.00	$	239,364.84
ONEBEACON INSURANCE GROUP A	EQUITY	14,409.00	$	178,815.69
ONEMAIN HOLDINGS INC	EQUITY	22,350.00	$	928,419.00
ONEOK INC	EQUITY	90,345.00	$	2,227,907.70
OPHTHOTECH CORP	EQUITY	10,374.00	$	814,670.22
OPKO HEALTH INC	EQUITY	133,022.00	$	1,336,871.10
OPOWER INC	EQUITY	10,680.00	$	112,780.80
OPPENHEIMER HOLDINGS CL A	EQUITY	6,753.00	$	117,367.14
OPUS BANK	EQUITY	3,615.00	$	133,646.55
ORACLE CORP	EQUITY	1,366,142.00	$	49,905,167.26
ORASURE TECHNOLOGIES INC	EQUITY	28,482.00	$	183,424.08
ORBCOMM INC	EQUITY	29,144.00	$	211,002.56
ORBITAL ATK INC	EQUITY	25,501.00	$	2,278,259.34
OREXIGEN THERAPEUTICS INC	EQUITY	51,289.00	$	88,217.08
ORGANOVO HOLDINGS INC	EQUITY	37,932.00	$	94,450.68
ORION MARINE GROUP INC	EQUITY	15,112.00	$	63,017.04

ORITANI FINANCIAL CORP	EQUITY	22,192.00	$	366,168.00
ORMAT TECHNOLOGIES INC	EQUITY	15,511.00	$	565,686.17
ORTHOFIX INTERNATIONAL NV	EQUITY	9,256.00	$	362,927.76
OSHKOSH CORP	EQUITY	33,821.00	$	1,320,371.84
OSI SYSTEMS INC	EQUITY	8,813.00	$	781,360.58
OSIRIS THERAPEUTICS INC	EQUITY	9,605.00	$	99,699.90
OTONOMY INC	EQUITY	6,819.00	$	189,227.25
OTTER TAIL CORP	EQUITY	17,289.00	$	460,406.07
OUTERWALL INC	EQUITY	8,214.00	$	300,139.56
OUTFRONT MEDIA INC	EQUITY	59,056.00	$	1,289,192.48
OVASCIENCE INC	EQUITY	10,707.00	$	104,607.39
OVERSTOCK.COM INC	EQUITY	6,064.00	$	74,465.92
OWENS + MINOR INC	EQUITY	27,122.00	$	975,849.56
OWENS CORNING	EQUITY	50,807.00	$	2,389,453.21
OWENS ILLINOIS INC	EQUITY	69,746.00	$	1,214,975.32
OXFORD IMMUNOTEC GLOBAL PLC	EQUITY	9,499.00	$	109,238.50
OXFORD INDUSTRIES INC	EQUITY	6,476.00	$	413,298.32
P G + E CORP	EQUITY	206,321.00	$	10,974,213.99
PACCAR INC	EQUITY	153,432.00	$	7,272,676.80
PACIFIC BIOSCIENCES OF CALIF	EQUITY	30,766.00	$	403,957.58
PACIFIC CONTINENTAL CORP	EQUITY	13,874.00	$	206,445.12
PACIFIC ETHANOL INC	EQUITY	12,341.00	$	58,989.98
PACIRA PHARMACEUTICALS INC	EQUITY	15,873.00	$	1,218,887.67
PACKAGING CORP OF AMERICA	EQUITY	42,253.00	$	2,664,051.65
PACWEST BANCORP	EQUITY	48,031.00	$	2,070,136.10
PALO ALTO NETWORKS INC	EQUITY	31,462.00	$	5,541,716.68
PANDORA MEDIA INC	EQUITY	91,635.00	$	1,228,825.35
PANERA BREAD COMPANY CLASS A	EQUITY	10,684.00	$	2,081,029.52
PANHANDLE OIL AND GAS INC A	EQUITY	7,935.00	$	128,229.60
PAPA JOHN S INTL INC	EQUITY	13,192.00	$	737,037.04
PAR PACIFIC HOLDINGS INC	EQUITY	5,590.00	$	131,588.60
PARAMOUNT GROUP INC	EQUITY	71,810.00	$	1,299,761.00
PARATEK PHARMACEUTICALS INC	EQUITY	4,574.00	$	86,768.78
PAREXEL INTERNATIONAL CORP	EQUITY	24,200.00	$	1,648,504.00
PARK ELECTROCHEMICAL CORP	EQUITY	10,549.00	$	158,867.94
PARK NATIONAL CORP	EQUITY	6,088.00	$	550,842.24
PARK OHIO HOLDINGS CORP	EQUITY	4,239.00	$	155,910.42
PARK STERLING CORP	EQUITY	30,580.00	$	223,845.60
PARKER DRILLING CO	EQUITY	63,284.00	$	115,176.88
PARKER HANNIFIN CORP	EQUITY	59,386.00	$	5,759,254.28
PARKWAY PROPERTIES INC	EQUITY	36,358.00	$	568,275.54
PARSLEY ENERGY INC CLASS A	EQUITY	35,813.00	$	660,749.85
PARTNERRE LTD	EQUITY	20,925.00	$	2,924,059.50
PARTY CITY HOLDCO INC	EQUITY	9,387.00	$	121,186.17
PATRICK INDUSTRIES INC	EQUITY	6,543.00	$	284,620.50
PATTERN ENERGY GROUP INC	EQUITY	22,293.00	$	466,146.63
PATTERSON COS INC	EQUITY	37,025.00	$	1,673,900.25
PATTERSON UTI ENERGY INC	EQUITY	63,172.00	$	952,633.76
PAYCHEX INC	EQUITY	139,995.00	$	7,404,335.55

PAYCOM SOFTWARE INC	EQUITY	13,569.00	$	510,601.47
PAYLOCITY HOLDING CORP	EQUITY	6,467.00	$	262,236.85
PAYPAL HOLDINGS INC	EQUITY	523,116.00	$	18,936,799.20
PBF ENERGY INC CLASS A	EQUITY	36,589.00	$	1,346,841.09
PDC ENERGY INC	EQUITY	17,606.00	$	939,808.28
PDF SOLUTIONS INC	EQUITY	13,988.00	$	151,629.92
PDL BIOPHARMA INC	EQUITY	69,909.00	$	247,477.86
PDVWIRELESS INC	EQUITY	4,674.00	$	128,535.00
PEABODY ENERGY CORP	EQUITY	8,098.00	$	62,192.64
PEBBLEBROOK HOTEL TRUST	EQUITY	31,653.00	$	886,917.06
PEGASYSTEMS INC	EQUITY	16,157.00	$	444,317.50
PENDRELL CORP	EQUITY	82,980.00	$	41,581.28
PENN NATIONAL GAMING INC	EQUITY	36,230.00	$	580,404.60
PENN REAL ESTATE INVEST TST	EQUITY	30,801.00	$	673,617.87
PENN VIRGINIA CORP	EQUITY	33,625.00	$	10,100.95
PENNS WOODS BANCORP INC	EQUITY	4,151.00	$	176,251.46
PENNYMAC MORTGAGE INVESTMENT	EQUITY	28,555.00	$	435,749.30
PENSKE AUTOMOTIVE GROUP INC	EQUITY	18,490.00	$	782,866.60
PENTAIR PLC	EQUITY	77,925.00	$	3,859,625.25
PEOPLE S UNITED FINANCIAL	EQUITY	130,572.00	$	2,108,737.80
PEOPLES BANCORP INC	EQUITY	10,022.00	$	188,814.48
PEOPLES FINANCIAL SERVICES	EQUITY	4,545.00	$	173,073.60
PEP BOYS MANNY MOE + JACK	EQUITY	24,671.00	$	454,193.11
PEPCO HOLDINGS INC	EQUITY	108,346.00	$	2,818,079.46
PEPSICO INC	EQUITY	635,956.00	$	63,544,723.52
PEREGRINE PHARMACEUTICALS	EQUITY	102,388.00	$	119,793.96
PERFICIENT INC	EQUITY	16,130.00	$	276,145.60
PERFORMANCE SPORTS GROUP LTD	EQUITY	17,551.00	$	169,016.13
PERKINELMER INC	EQUITY	48,953.00	$	2,622,412.21
PERNIX THERAPEUTICS HOLDINGS	EQUITY	21,680.00	$	63,956.00
PERRIGO CO PLC	EQUITY	63,204.00	$	9,145,618.80
PERRY ELLIS INTERNATIONAL	EQUITY	6,975.00	$	128,479.50
PETMED EXPRESS INC	EQUITY	11,152.00	$	191,145.28
PFENEX INC	EQUITY	6,771.00	$	83,824.98
PFIZER INC	EQUITY	2,656,534.00	$	85,752,917.52
PGT INC	EQUITY	23,777.00	$	270,820.03
PHARMERICA CORP	EQUITY	13,791.00	$	482,685.00
PHH CORP	EQUITY	22,647.00	$	366,881.40
PHI INC NON VOTING	EQUITY	6,521.00	$	107,009.61
PHIBRO ANIMAL HEALTH CORP A	EQUITY	8,331.00	$	251,013.03
PHILIP MORRIS INTERNATIONAL	EQUITY	669,187.00	$	58,828,229.17
PHILLIPS 66	EQUITY	234,740.00	$	19,201,732.00
PHOTRONICS INC	EQUITY	30,176.00	$	375,691.20
PHYSICIANS REALTY TRUST	EQUITY	37,757.00	$	636,583.02
PICO HOLDINGS INC	EQUITY	12,352.00	$	127,472.64
PIEDMONT NATURAL GAS CO	EQUITY	33,402.00	$	1,904,582.04
PIEDMONT OFFICE REALTY TRU A	EQUITY	64,537.00	$	1,218,458.56
PIER 1 IMPORTS INC	EQUITY	40,400.00	$	205,636.00
PILGRIM S PRIDE CORP	EQUITY	27,900.00	$	616,311.00

PINNACLE ENTERTAINMENT INC	EQUITY	25,500.00	$	793,560.00
PINNACLE FINANCIAL PARTNERS	EQUITY	15,961.00	$	819,756.96
PINNACLE FOODS INC	EQUITY	48,181.00	$	2,045,765.26
PINNACLE WEST CAPITAL	EQUITY	47,483.00	$	3,061,703.84
PIONEER ENERGY SERVICES CORP	EQUITY	30,953.00	$	67,168.01
PIONEER NATURAL RESOURCES CO	EQUITY	64,557.00	$	8,094,156.66
PIPER JAFFRAY COS	EQUITY	7,968.00	$	321,907.20
PITNEY BOWES INC	EQUITY	86,981.00	$	1,796,157.65
PLANTRONICS INC	EQUITY	15,793.00	$	748,904.06
PLATFORM SPECIALTY PRODUCTS	EQUITY	51,773.00	$	664,247.59
PLEXUS CORP	EQUITY	14,742.00	$	514,790.64
PLUG POWER INC	EQUITY	79,931.00	$	168,654.41
PLUM CREEK TIMBER CO	EQUITY	76,137.00	$	3,633,257.64
PLY GEM HOLDINGS INC	EQUITY	10,693.00	$	134,090.22
PMC SIERRA INC	EQUITY	75,488.00	$	877,170.56
PNC FINANCIAL SERVICES GROUP	EQUITY	222,295.00	$	21,186,936.45
PNM RESOURCES INC	EQUITY	34,056.00	$	1,041,091.92
POLARIS INDUSTRIES INC	EQUITY	28,790.00	$	2,474,500.50
POLYCOM INC	EQUITY	59,490.00	$	748,979.10
POLYONE CORPORATION	EQUITY	39,397.00	$	1,251,248.72
POOL CORP	EQUITY	19,759.00	$	1,596,132.02
POPEYES LOUISIANA KITCHEN IN	EQUITY	10,918.00	$	638,703.00
POPULAR INC	EQUITY	45,133.00	$	1,279,069.22
PORTLAND GENERAL ELECTRIC CO	EQUITY	42,558.00	$	1,547,834.46
PORTOLA PHARMACEUTICALS INC	EQUITY	20,431.00	$	1,051,174.95
POST HOLDINGS INC	EQUITY	27,639.00	$	1,705,326.30
POST PROPERTIES INC	EQUITY	23,538.00	$	1,392,508.08
POTBELLY CORP	EQUITY	10,088.00	$	118,130.48
POTLATCH CORP	EQUITY	17,900.00	$	541,296.00
POWELL INDUSTRIES INC	EQUITY	4,130.00	$	107,503.90
POWER INTEGRATIONS INC	EQUITY	13,254.00	$	644,542.02
POWER SOLUTIONS INTERNATIONA	EQUITY	2,483.00	$	45,314.75
POWERSECURE INTERNATIONAL IN	EQUITY	11,365.00	$	171,043.25
POZEN INC	EQUITY	15,332.00	$	104,717.56
PPG INDUSTRIES INC	EQUITY	117,473.00	$	11,608,681.86
PPL CORP	EQUITY	288,774.00	$	9,855,856.62
PRA GROUP INC	EQUITY	21,449.00	$	744,065.81
PRA HEALTH SCIENCES INC	EQUITY	8,925.00	$	404,034.75
PRAXAIR INC	EQUITY	124,295.00	$	12,727,808.00
PRECISION CASTPARTS CORP	EQUITY	59,674.00	$	13,844,964.74
PREMIER INC CLASS A	EQUITY	17,117.00	$	603,716.59
PRESS GANEY HOLDINGS INC	EQUITY	4,312.00	$	136,043.60
PRESTIGE BRANDS HOLDINGS INC	EQUITY	22,726.00	$	1,169,934.48
PRICELINE GROUP INC/THE	EQUITY	22,342.00	$	28,484,932.90
PRICESMART INC	EQUITY	8,312.00	$	689,812.88
PRIMERICA INC	EQUITY	23,028.00	$	1,087,612.44
PRIMORIS SERVICES CORP	EQUITY	16,609.00	$	365,896.27
PRINCIPAL FINANCIAL GROUP	EQUITY	128,615.00	$	5,785,102.70
PRIVATEBANCORP INC	EQUITY	32,457.00	$	1,331,386.14

PROASSURANCE CORP	EQUITY	21,705.00	$	1,053,343.65
PROCTER + GAMBLE CO/THE	EQUITY	1,169,773.00	$	92,891,673.93
PROGENICS PHARMACEUTICALS	EQUITY	34,504.00	$	211,509.52
PROGRESS SOFTWARE CORP	EQUITY	22,781.00	$	546,744.00
PROGRESSIVE CORP	EQUITY	254,073.00	$	8,079,521.40
PROLOGIS INC	EQUITY	225,612.00	$	9,683,267.04
PROOFPOINT INC	EQUITY	17,521.00	$	1,139,040.21
PROS HOLDINGS INC	EQUITY	11,485.00	$	264,614.40
PROSPERITY BANCSHARES INC	EQUITY	29,786.00	$	1,425,557.96
PROTHENA CORP PLC	EQUITY	14,060.00	$	957,626.60
PROTO LABS INC	EQUITY	9,891.00	$	629,957.79
PROVIDENCE SERVICE CORP	EQUITY	6,140.00	$	288,088.80
PROVIDENT FINANCIAL SERVICES	EQUITY	26,463.00	$	533,229.45
PRUDENTIAL FINANCIAL INC	EQUITY	196,546.00	$	16,000,809.86
PS BUSINESS PARKS INC/CA	EQUITY	8,588.00	$	750,848.84
PTC INC	EQUITY	50,260.00	$	1,740,503.80
PTC THERAPEUTICS INC	EQUITY	14,799.00	$	479,487.60
PUBLIC SERVICE ENTERPRISE GP	EQUITY	216,349.00	$	8,370,542.81
PUBLIC STORAGE	EQUITY	61,846.00	$	15,319,254.20
PULTEGROUP INC	EQUITY	158,806.00	$	2,829,922.92
PUMA BIOTECHNOLOGY INC	EQUITY	10,933.00	$	857,147.20
PVH CORP	EQUITY	35,721.00	$	2,630,851.65
Q2 HOLDINGS INC	EQUITY	8,812.00	$	232,372.44
QEP RESOURCES INC	EQUITY	78,343.00	$	1,049,796.20
QIAGEN N.V.	EQUITY	99,964.00	$	2,764,004.60
QLIK TECHNOLOGIES INC	EQUITY	39,851.00	$	1,261,682.66
QLOGIC CORP	EQUITY	38,511.00	$	469,834.20
QORVO INC	EQUITY	64,591.00	$	3,287,681.90
QTS REALTY TRUST INC CL A	EQUITY	12,667.00	$	571,408.37
QUAD GRAPHICS INC	EQUITY	12,248.00	$	113,906.40
QUAKER CHEMICAL CORP	EQUITY	6,054.00	$	467,732.04
QUALCOMM INC	EQUITY	649,149.00	$	32,447,712.77
QUALITY SYSTEMS INC	EQUITY	21,758.00	$	350,738.96
QUALYS INC	EQUITY	10,998.00	$	363,923.82
QUANEX BUILDING PRODUCTS	EQUITY	16,979.00	$	354,012.15
QUANTA SERVICES INC	EQUITY	88,247.00	$	1,787,001.75
QUANTUM CORP	EQUITY	109,005.00	$	101,374.65
QUEST DIAGNOSTICS INC	EQUITY	62,023.00	$	4,412,316.22
QUESTAR CORP	EQUITY	74,980.00	$	1,460,610.40
QUIDEL CORP	EQUITY	12,937.00	$	274,264.40
QUINSTREET INC	EQUITY	18,925.00	$	81,188.25
QUINTILES TRANSNATIONAL HOLD	EQUITY	32,815.00	$	2,253,077.90
QUOTIENT TECHNOLOGY INC	EQUITY	24,062.00	$	164,102.84
RACKSPACE HOSTING INC	EQUITY	53,160.00	$	1,346,011.20
RADIAN GROUP INC	EQUITY	83,041.00	$	1,111,918.99
RADIUS HEALTH INC	EQUITY	14,899.00	$	916,884.46
RADNET INC	EQUITY	17,625.00	$	108,922.50
RAIT FINANCIAL TRUST	EQUITY	36,307.00	$	98,028.90
RALPH LAUREN CORP	EQUITY	25,599.00	$	2,853,776.52

RAMBUS INC	EQUITY	49,518.00	$	573,913.62
RAMCO GERSHENSON PROPERTIES	EQUITY	35,755.00	$	593,890.55
RANGE RESOURCES CORP	EQUITY	72,997.00	$	1,796,456.17
RAPTOR PHARMACEUTICAL CORP	EQUITY	36,523.00	$	189,919.60
RAVEN INDUSTRIES INC	EQUITY	15,903.00	$	248,086.80
RAYMOND JAMES FINANCIAL INC	EQUITY	55,326.00	$	3,207,248.22
RAYONIER ADVANCED MATERIALS	EQUITY	19,279.00	$	188,741.41
RAYONIER INC	EQUITY	54,407.00	$	1,207,835.40
RAYTHEON COMPANY	EQUITY	131,430.00	$	16,366,977.90
RBC BEARINGS INC	EQUITY	10,136.00	$	654,684.24
RCS CAPITAL CORP CLASS A	EQUITY	19,715.00	$	6,003.22
RE/MAX HOLDINGS INC CL A	EQUITY	6,428.00	$	239,764.40
REAL INDUSTRY INC	EQUITY	10,274.00	$	82,500.22
REALD INC	EQUITY	19,456.00	$	205,260.80
REALNETWORKS INC	EQUITY	15,625.00	$	66,406.25
REALOGY HOLDINGS CORP	EQUITY	63,171.00	$	2,316,480.57
REALPAGE INC	EQUITY	22,719.00	$	510,041.55
REALTY INCOME CORP	EQUITY	100,864.00	$	5,207,608.32
RED HAT INC	EQUITY	79,612.00	$	6,592,669.72
RED ROBIN GOURMET BURGERS	EQUITY	6,444.00	$	397,852.56
REDWOOD TRUST INC	EQUITY	35,899.00	$	473,866.80
REGAL BELOIT CORP	EQUITY	19,049.00	$	1,114,747.48
REGAL ENTERTAINMENT GROUP A	EQUITY	35,635.00	$	672,432.45
REGENCY CENTERS CORP	EQUITY	39,970.00	$	2,722,756.40
REGENERON PHARMACEUTICALS	EQUITY	33,995.00	$	18,454,865.65
REGIONS FINANCIAL CORP	EQUITY	586,663.00	$	5,631,964.80
REGIS CORP	EQUITY	19,154.00	$	271,029.10
REGULUS THERAPEUTICS INC	EQUITY	13,248.00	$	115,522.56
REINSURANCE GROUP OF AMERICA	EQUITY	28,549.00	$	2,442,366.95
RELIANCE STEEL + ALUMINUM	EQUITY	32,254.00	$	1,867,829.14
RELYPSA INC	EQUITY	14,468.00	$	410,023.12
RENAISSANCERE HOLDINGS LTD	EQUITY	19,892.00	$	2,251,575.48
RENASANT CORP	EQUITY	15,722.00	$	540,994.02
RENEWABLE ENERGY GROUP INC	EQUITY	20,209.00	$	187,741.61
RENT A CENTER INC	EQUITY	23,003.00	$	344,354.91
RENTECH INC	EQUITY	10,236.00	$	36,030.72
RENTRAK CORP	EQUITY	5,600.00	$	266,168.00
REPLIGEN CORP	EQUITY	14,619.00	$	413,571.51
REPUBLIC AIRWAYS HOLDINGS IN	EQUITY	22,188.00	$	87,198.84
REPUBLIC BANCORP INC CLASS A	EQUITY	6,270.00	$	165,590.70
REPUBLIC SERVICES INC	EQUITY	102,662.00	$	4,516,101.38
RESMED INC	EQUITY	60,850.00	$	3,267,036.50
RESOURCE CAPITAL CORP	EQUITY	17,267.00	$	220,326.92
RESOURCES CONNECTION INC	EQUITY	17,724.00	$	289,610.16
RESTAURANT BRANDS EXCH UNITS	EQUITY	0.41	$	15.08
RESTORATION HARDWARE HOLDING	EQUITY	14,433.00	$	1,146,701.85
RETAIL OPPORTUNITY INVESTMEN	EQUITY	41,609.00	$	744,801.10
RETAIL PROPERTIES OF AME A	EQUITY	101,431.00	$	1,498,135.87
RETAILMENOT INC	EQUITY	16,093.00	$	159,642.56

RETROPHIN INC	EQUITY	15,712.00	$	303,084.48
REVANCE THERAPEUTICS INC	EQUITY	7,206.00	$	246,156.96
REVLON INC CLASS A	EQUITY	5,684.00	$	158,242.56
REX AMERICAN RESOURCES CORP	EQUITY	3,134.00	$	169,455.38
REX ENERGY CORP	EQUITY	24,585.00	$	25,814.25
REXFORD INDUSTRIAL REALTY IN	EQUITY	29,754.00	$	486,775.44
REXNORD CORP	EQUITY	41,467.00	$	751,382.04
REYNOLDS AMERICAN INC	EQUITY	356,482.00	$	16,451,644.30
RIGEL PHARMACEUTICALS INC	EQUITY	45,319.00	$	137,316.57
RIGNET INC	EQUITY	6,254.00	$	129,395.26
RING ENERGY INC	EQUITY	11,600.00	$	81,780.00
RINGCENTRAL INC CLASS A	EQUITY	22,922.00	$	540,500.76
RITE AID CORP	EQUITY	426,822.00	$	3,346,284.48
RLI CORP	EQUITY	18,777.00	$	1,159,479.75
RLJ LODGING TRUST	EQUITY	56,574.00	$	1,223,695.62
RMR GROUP INC/THE A	EQUITY	2,843.44	$	40,973.93
ROADRUNNER TRANSPORTATION SY	EQUITY	12,908.00	$	121,722.44
ROBERT HALF INTL INC	EQUITY	58,475.00	$	2,756,511.50
ROCKET FUEL INC	EQUITY	11,754.00	$	41,021.46
ROCKWELL AUTOMATION INC	EQUITY	58,110.00	$	5,962,667.10
ROCKWELL COLLINS INC	EQUITY	56,956.00	$	5,257,038.80
ROCKWELL MEDICAL INC	EQUITY	22,871.00	$	234,199.04
ROFIN SINAR TECHNOLOGIES INC	EQUITY	12,645.00	$	338,633.10
ROGERS CORP	EQUITY	8,317.00	$	428,907.69
ROLLINS INC	EQUITY	41,209.00	$	1,067,313.10
ROPER TECHNOLOGIES INC	EQUITY	43,188.00	$	8,196,650.52
ROSS STORES INC	EQUITY	179,511.00	$	9,659,486.91
ROUSE PROPERTIES INC	EQUITY	18,381.00	$	267,627.36
ROVI CORP	EQUITY	39,480.00	$	657,736.80
ROWAN COMPANIES PLC A	EQUITY	54,085.00	$	916,740.75
ROYAL CARIBBEAN CRUISES LTD	EQUITY	74,300.00	$	7,519,903.00
ROYAL GOLD INC	EQUITY	28,000.00	$	1,021,160.00
RPC INC	EQUITY	26,201.00	$	313,101.95
RPM INTERNATIONAL INC	EQUITY	57,546.00	$	2,535,476.76
RPX CORP	EQUITY	24,310.00	$	267,410.00
RR DONNELLEY + SONS CO	EQUITY	88,392.00	$	1,301,130.24
RSP PERMIAN INC	EQUITY	29,825.00	$	727,431.75
RTI SURGICAL INC	EQUITY	31,071.00	$	123,351.87
RUBICON PROJECT INC/THE	EQUITY	10,877.00	$	178,926.65
RUBY TUESDAY INC	EQUITY	30,368.00	$	167,327.68
RUCKUS WIRELESS INC	EQUITY	33,361.00	$	357,296.31
RUDOLPH TECHNOLOGIES INC	EQUITY	17,570.00	$	249,845.40
RUSH ENTERPRISES INC CL A	EQUITY	15,503.00	$	339,360.67
RUTH S HOSPITALITY GROUP INC	EQUITY	17,819.00	$	283,678.48
RYDER SYSTEM INC	EQUITY	22,883.00	$	1,300,440.89
RYMAN HOSPITALITY PROPERTIES	EQUITY	19,007.00	$	981,521.48
S + T BANCORP INC	EQUITY	15,581.00	$	480,206.42
SABRA HEALTH CARE REIT INC	EQUITY	26,783.00	$	541,820.09
SABRE CORP	EQUITY	47,469.00	$	1,327,707.93

SAFEGUARD SCIENTIFICS INC	EQUITY	14,029.00	$	203,560.79
SAFETY INSURANCE GROUP INC	EQUITY	6,980.00	$	393,532.40
SAGE THERAPEUTICS INC	EQUITY	5,991.00	$	349,275.30
SAGENT PHARMACEUTICALS INC	EQUITY	10,326.00	$	164,286.66
SAIA INC	EQUITY	10,892.00	$	242,347.00
SALESFORCE.COM INC	EQUITY	283,801.00	$	22,249,998.40
SALLY BEAUTY HOLDINGS INC	EQUITY	69,028.00	$	1,925,190.92
SANCHEZ ENERGY CORP	EQUITY	23,898.00	$	103,000.38
SANDERSON FARMS INC	EQUITY	9,866.00	$	764,812.32
SANDISK CORP	EQUITY	89,888.00	$	6,830,589.12
SANDRIDGE ENERGY INC	EQUITY	214,674.00	$	42,934.80
SANDY SPRING BANCORP INC	EQUITY	12,165.00	$	327,968.40
SANGAMO BIOSCIENCES INC	EQUITY	30,847.00	$	281,633.11
SANMINA CORP	EQUITY	35,653.00	$	733,738.74
SANTANDER CONSUMER USA HOLDI	EQUITY	38,261.00	$	606,436.85
SAREPTA THERAPEUTICS INC	EQUITY	18,764.00	$	723,915.12
SAUL CENTERS INC	EQUITY	5,675.00	$	290,957.25
SBA COMMUNICATIONS CORP CL A	EQUITY	56,099.00	$	5,894,321.93
SCANA CORP	EQUITY	60,957.00	$	3,687,288.93
SCANSOURCE INC	EQUITY	12,437.00	$	400,720.14
SCHLUMBERGER LTD	EQUITY	548,124.00	$	38,231,649.00
SCHNITZER STEEL INDS INC A	EQUITY	12,810.00	$	184,079.70
SCHOLASTIC CORP	EQUITY	11,972.00	$	461,640.32
SCHULMAN (A.) INC	EQUITY	13,088.00	$	401,016.32
SCHWAB (CHARLES) CORP	EQUITY	495,794.00	$	16,326,496.42
SCHWEITZER MAUDUIT INTL INC	EQUITY	13,470.00	$	565,605.30
SCICLONE PHARMACEUTICALS INC	EQUITY	24,512.00	$	225,510.40
SCIENCE APPLICATIONS INTE	EQUITY	19,102.00	$	874,489.56
SCIENTIFIC GAMES CORP A	EQUITY	23,423.00	$	210,104.31
SCIQUEST INC	EQUITY	14,405.00	$	186,832.85
SCORPIO BULKERS INC	EQUITY	14,976.00	$	148,112.64
SCORPIO TANKERS INC	EQUITY	86,740.00	$	695,654.80
SCOTTS MIRACLE GRO CO CL A	EQUITY	19,386.00	$	1,250,590.86
SCRIPPS NETWORKS INTER CL A	EQUITY	39,849.00	$	2,200,063.29
SEABOARD CORP W/D	EQUITY	124.00	$	358,947.76
SEACHANGE INTERNATIONAL INC	EQUITY	18,113.00	$	122,081.62
SEACOAST BANKING CORP/FL	EQUITY	14,139.00	$	211,802.22
SEACOR HOLDINGS INC	EQUITY	7,860.00	$	413,121.60
SEADRILL LTD	EQUITY	160,064.00	$	542,616.96
SEALED AIR CORP	EQUITY	91,526.00	$	4,082,059.60
SEARS HOLDINGS CORP	EQUITY	7,324.00	$	150,581.44
SEASPINE HOLDINGS CORP	EQUITY	3,732.00	$	64,115.76
SEATTLE GENETICS INC	EQUITY	45,284.00	$	2,032,345.92
SEAWORLD ENTERTAINMENT INC	EQUITY	29,103.00	$	573,038.07
SEI INVESTMENTS COMPANY	EQUITY	59,706.00	$	3,128,594.40
SELECT COMFORT CORPORATION	EQUITY	23,999.00	$	513,818.59
SELECT INCOME REIT	EQUITY	23,071.00	$	457,267.22
SELECT MEDICAL HOLDINGS CORP	EQUITY	42,916.00	$	511,129.56
SELECTIVE INSURANCE GROUP	EQUITY	23,903.00	$	802,662.74

SEMGROUP CORP CLASS A	EQUITY	18,957.00	$	547,099.02
SEMPRA ENERGY	EQUITY	106,665.00	$	10,027,576.65
SEMTECH CORP	EQUITY	28,754.00	$	544,025.68
SENECA FOODS CORP CL A	EQUITY	5,108.00	$	148,029.84
SENIOR HOUSING PROP TRUST	EQUITY	99,360.00	$	1,474,502.40
SENOMYX INC	EQUITY	22,641.00	$	85,356.57
SENSIENT TECHNOLOGIES CORP	EQUITY	20,873.00	$	1,311,241.86
SEQUENOM INC	EQUITY	56,977.00	$	93,442.28
SEQUENTIAL BRANDS GROUP INC	EQUITY	11,960.00	$	94,603.60
SERES THERAPEUTICS INC	EQUITY	3,885.00	$	136,324.65
SERVICE CORP INTERNATIONAL	EQUITY	88,930.00	$	2,313,958.60
SERVICEMASTER GLOBAL HOLDING	EQUITY	43,192.00	$	1,694,854.08
SERVICENOW INC	EQUITY	67,129.00	$	5,810,686.24
SERVICESOURCE INTERNATIONAL	EQUITY	35,498.00	$	163,645.78
SERVISFIRST BANCSHARES INC	EQUITY	6,737.00	$	320,209.61
SEVENTY SEVEN ENERGY INC	EQUITY	26,403.00	$	27,723.15
SFX ENTERTAINMENT INC	EQUITY	23,893.00	$	4,542.06
SHAKE SHACK INC CLASS A	EQUITY	2,667.00	$	105,613.20
SHENANDOAH TELECOMMUNICATION	EQUITY	11,331.00	$	487,799.55
SHERWIN WILLIAMS CO/THE	EQUITY	34,953.00	$	9,073,798.80
SHIP FINANCE INTL LTD	EQUITY	26,873.00	$	445,285.61
SHOE CARNIVAL INC	EQUITY	7,173.00	$	166,413.60
SHORETEL INC	EQUITY	32,528.00	$	287,872.80
SHUTTERFLY INC	EQUITY	17,004.00	$	757,698.24
SHUTTERSTOCK INC	EQUITY	8,505.00	$	275,051.70
SIGMA DESIGNS INC	EQUITY	15,289.00	$	96,626.48
SIGNATURE BANK	EQUITY	21,807.00	$	3,344,539.59
SIGNET JEWELERS LTD	EQUITY	34,836.00	$	4,308,864.84
SILGAN HOLDINGS INC	EQUITY	18,104.00	$	972,546.88
SILICON GRAPHICS INTERNATION	EQUITY	17,433.00	$	102,854.70
SILICON LABORATORIES INC	EQUITY	18,708.00	$	908,086.32
SILVER BAY REALTY TRUST CORP	EQUITY	20,703.00	$	324,208.98
SILVER SPRING NETWORKS INC	EQUITY	17,399.00	$	250,719.59
SIMMONS FIRST NATL CORP CL A	EQUITY	11,885.00	$	610,413.60
SIMON PROPERTY GROUP INC	EQUITY	134,229.00	$	26,099,486.76
SIMPSON MANUFACTURING CO INC	EQUITY	17,519.00	$	598,273.85
SINCLAIR BROADCAST GROUP A	EQUITY	30,153.00	$	981,178.62
SIRIUS XM HOLDINGS INC	EQUITY	1,014,401.00	$	4,128,612.07
SIRONA DENTAL SYSTEMS INC	EQUITY	24,239.00	$	2,655,867.23
SIX FLAGS ENTERTAINMENT CORP	EQUITY	31,370.00	$	1,723,467.80
SIZMEK INC	EQUITY	14,143.00	$	51,621.95
SJW CORP	EQUITY	8,440.00	$	250,246.00
SKECHERS USA INC CL A	EQUITY	53,193.00	$	1,606,960.53
SKYWEST INC	EQUITY	21,957.00	$	417,622.14
SKYWORKS SOLUTIONS INC	EQUITY	82,674.00	$	6,351,843.42
SL GREEN REALTY CORP	EQUITY	42,144.00	$	4,761,429.12
SLM CORP	EQUITY	181,488.00	$	1,183,301.76
SM ENERGY CO	EQUITY	29,376.00	$	577,532.16
SMART + FINAL STORES INC	EQUITY	8,242.00	$	150,086.82

SMITH (A.O.) CORP	EQUITY	32,349.00	$	2,478,256.89
SMITH + WESSON HOLDING CORP	EQUITY	24,323.00	$	534,619.54
SNAP ON INC	EQUITY	23,750.00	$	4,071,462.50
SNYDERS LANCE INC	EQUITY	20,865.00	$	715,669.50
SOLARCITY CORP	EQUITY	25,800.00	$	1,316,316.00
SOLARWINDS INC	EQUITY	26,683.00	$	1,571,628.70
SOLAZYME INC	EQUITY	41,233.00	$	102,257.84
SOLERA HOLDINGS INC	EQUITY	29,688.00	$	1,627,793.04
SONIC AUTOMOTIVE INC CLASS A	EQUITY	17,199.00	$	391,449.24
SONIC CORP	EQUITY	24,116.00	$	779,187.96
SONOCO PRODUCTS CO	EQUITY	43,484.00	$	1,777,191.08
SONUS NETWORKS INC	EQUITY	23,297.00	$	166,107.61
SORRENTO THERAPEUTICS INC	EQUITY	12,657.00	$	110,242.47
SOTHEBY S	EQUITY	26,395.00	$	679,935.20
SOUTH JERSEY INDUSTRIES	EQUITY	29,262.00	$	688,242.24
SOUTH STATE CORP	EQUITY	10,653.00	$	766,483.35
SOUTHERN CO/THE	EQUITY	391,441.00	$	18,315,524.39
SOUTHERN COPPER CORP	EQUITY	50,886.00	$	1,329,142.32
SOUTHSIDE BANCSHARES INC	EQUITY	12,540.00	$	301,210.80
SOUTHWEST AIRLINES CO	EQUITY	286,854.00	$	12,351,933.24
SOUTHWEST BANCORP INC/OKLA	EQUITY	11,818.00	$	206,578.64
SOUTHWEST GAS CORP	EQUITY	20,002.00	$	1,103,310.32
SOUTHWESTERN ENERGY CO	EQUITY	166,986.00	$	1,187,270.46
SOVRAN SELF STORAGE INC	EQUITY	15,258.00	$	1,637,335.98
SP PLUS CORP	EQUITY	7,916.00	$	189,192.40
SPARK THERAPEUTICS INC	EQUITY	3,665.00	$	166,061.15
SPARTANNASH CO	EQUITY	17,433.00	$	377,250.12
SPARTON CORP	EQUITY	5,800.00	$	115,942.00
SPECTRA ENERGY CORP	EQUITY	291,041.00	$	6,967,521.54
SPECTRANETICS CORP	EQUITY	19,811.00	$	298,353.66
SPECTRUM BRANDS HOLDINGS INC	EQUITY	10,967.00	$	1,116,440.60
SPECTRUM PHARMACEUTICALS INC	EQUITY	32,959.00	$	198,742.77
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	59,823.00	$	2,995,337.61
SPIRIT AIRLINES INC	EQUITY	31,579.00	$	1,258,423.15
SPIRIT REALTY CAPITAL INC	EQUITY	190,775.00	$	1,911,565.50
SPLUNK INC	EQUITY	54,390.00	$	3,198,675.90
SPOK HOLDINGS INC	EQUITY	10,668.00	$	195,437.76
SPRINT CORP	EQUITY	320,447.00	$	1,160,018.14
SPROUTS FARMERS MARKET INC	EQUITY	64,776.00	$	1,722,393.84
SPS COMMERCE INC	EQUITY	7,710.00	$	541,319.10
SPX CORP	EQUITY	17,552.00	$	163,760.16
SPX FLOW INC	EQUITY	17,552.00	$	489,876.32
SS+C TECHNOLOGIES HOLDINGS	EQUITY	30,646.00	$	2,092,202.42
ST JOE CO/THE	EQUITY	21,946.00	$	406,220.46
ST JUDE MEDICAL INC	EQUITY	121,762.00	$	7,521,238.74
STAAR SURGICAL CO	EQUITY	19,160.00	$	136,802.40
STAG INDUSTRIAL INC	EQUITY	28,759.00	$	530,603.55
STAGE STORES INC	EQUITY	14,744.00	$	134,317.84
STAMPS.COM INC	EQUITY	6,633.00	$	727,043.13

STANCORP FINANCIAL GROUP	EQUITY	18,017.00	$	2,051,775.96
STANDARD MOTOR PRODS	EQUITY	9,067.00	$	344,999.35
STANDEX INTERNATIONAL CORP	EQUITY	5,797.00	$	482,020.55
STANLEY BLACK + DECKER INC	EQUITY	64,508.00	$	6,884,938.84
STAPLES INC	EQUITY	277,905.00	$	2,631,760.35
STARBUCKS CORP	EQUITY	646,864.00	$	38,831,245.92
STARWOOD HOTELS + RESORTS	EQUITY	74,063.00	$	5,131,084.64
STARWOOD PROPERTY TRUST INC	EQUITY	103,900.00	$	2,136,184.00
STARZ A	EQUITY	37,674.00	$	1,262,079.00
STATE AUTO FINANCIAL CORP	EQUITY	8,084.00	$	166,449.56
STATE BANK FINANCIAL CORP	EQUITY	17,346.00	$	364,786.38
STATE STREET CORP	EQUITY	177,589.00	$	11,784,806.04
STEEL DYNAMICS INC	EQUITY	103,879.00	$	1,856,317.73
STEELCASE INC CL A	EQUITY	35,903.00	$	534,954.70
STEIN MART INC	EQUITY	14,233.00	$	95,788.09
STEMLINE THERAPEUTICS INC	EQUITY	8,647.00	$	54,562.57
STEPAN CO	EQUITY	8,416.00	$	418,191.04
STERICYCLE INC	EQUITY	36,557.00	$	4,408,774.20
STERIS PLC	EQUITY	25,584.00	$	1,927,498.56
STERLING BANCORP/DE	EQUITY	58,280.00	$	945,301.60
STEVEN MADDEN LTD	EQUITY	25,390.00	$	767,285.80
STEWART INFORMATION SERVICES	EQUITY	10,564.00	$	394,354.12
STIFEL FINANCIAL CORP	EQUITY	29,585.00	$	1,253,220.60
STILLWATER MINING CO	EQUITY	51,676.00	$	442,863.32
STOCK YARDS BANCORP INC	EQUITY	9,351.00	$	353,374.29
STONE ENERGY CORP	EQUITY	25,279.00	$	108,446.91
STONERIDGE INC	EQUITY	14,382.00	$	212,853.60
STORE CAPITAL CORP	EQUITY	14,711.00	$	341,295.20
STRAIGHT PATH COMM B	EQUITY	4,599.00	$	78,826.86
STRATASYS LTD	EQUITY	22,255.00	$	522,547.40
STRAYER EDUCATION INC	EQUITY	4,987.00	$	299,818.44
STRYKER CORP	EQUITY	145,868.00	$	13,556,971.92
STURM RUGER + CO INC	EQUITY	8,585.00	$	511,751.85
SUCAMPO PHARMACEUTICALS CL A	EQUITY	11,297.00	$	195,325.13
SUFFOLK BANCORP	EQUITY	8,485.00	$	240,549.75
SUMMIT HOTEL PROPERTIES INC	EQUITY	41,890.00	$	500,585.50
SUMMIT MATERIALS INC CL A	EQUITY	11,107.15	$	222,587.19
SUN BANCORP INC NJ	EQUITY	6,950.00	$	143,448.00
SUN COMMUNITIES INC	EQUITY	21,161.00	$	1,450,163.33
SUN HYDRAULICS CORP	EQUITY	10,352.00	$	328,468.96
SUNCOKE ENERGY INC	EQUITY	28,764.00	$	99,811.08
SUNEDISON INC	EQUITY	118,325.00	$	602,274.25
SUNPOWER CORP	EQUITY	22,996.00	$	690,109.96
SUNSTONE HOTEL INVESTORS INC	EQUITY	89,645.00	$	1,119,666.05
SUNTRUST BANKS INC	EQUITY	220,529.00	$	9,447,462.36
SUPER MICRO COMPUTER INC	EQUITY	15,828.00	$	387,944.28
SUPERIOR ENERGY SERVICES INC	EQUITY	66,700.00	$	898,449.00
SUPERIOR INDUSTRIES INTL	EQUITY	12,450.00	$	229,329.00
SUPERNUS PHARMACEUTICALS INC	EQUITY	16,154.00	$	217,109.76

SUPERVALU INC W/D	EQUITY	109,383.00	$	741,616.74
SURGICAL CARE AFFILIATES INC	EQUITY	9,326.00	$	371,268.06
SURMODICS INC	EQUITY	7,565.00	$	153,342.55
SVB FINANCIAL GROUP	EQUITY	21,834.00	$	2,596,062.60
SWIFT TRANSPORTATION CO	EQUITY	37,447.00	$	517,517.54
SYKES ENTERPRISES INC	EQUITY	17,407.00	$	535,787.46
SYMANTEC CORP	EQUITY	295,361.00	$	6,202,581.00
SYMETRA FINANCIAL CORP	EQUITY	32,583.00	$	1,035,161.91
SYNAPTICS INC	EQUITY	15,849.00	$	1,273,308.66
SYNCHRONOSS TECHNOLOGIES INC	EQUITY	16,702.00	$	588,411.46
SYNCHRONY FINANCIAL	EQUITY	358,722.00	$	10,908,736.02
SYNERGY PHARMACEUTICALS INC	EQUITY	48,527.00	$	275,148.09
SYNERGY RESOURCES CORP	EQUITY	46,382.00	$	395,174.64
SYNNEX CORP	EQUITY	12,264.00	$	1,102,901.52
SYNOPSYS INC	EQUITY	66,945.00	$	3,053,361.45
SYNOVUS FINANCIAL CORP	EQUITY	59,281.00	$	1,919,518.78
SYNTA PHARMACEUTICALS CORP	EQUITY	44,791.00	$	15,766.43
SYNTEL INC	EQUITY	13,083.00	$	592,005.75
SYSCO CORP	EQUITY	253,711.00	$	10,402,151.00
T MOBILE US INC	EQUITY	119,341.00	$	4,668,619.92
T ROWE PRICE GROUP INC	EQUITY	111,933.00	$	8,002,090.17
TABLEAU SOFTWARE INC CL A	EQUITY	21,540.00	$	2,029,498.80
TAHOE RESOURCES INC	EQUITY	69,174.00	$	599,738.58
TAILORED BRANDS INC	EQUITY	20,812.00	$	305,520.16
TAKE TWO INTERACTIVE SOFTWRE	EQUITY	36,520.00	$	1,272,356.80
TAL INTERNATIONAL GROUP INC	EQUITY	14,810.00	$	235,479.00
TALEN ENERGY CORP	EQUITY	39,068.00	$	243,393.64
TALMER BANCORP INC CL A	EQUITY	21,088.00	$	381,903.68
TANGER FACTORY OUTLET CENTER	EQUITY	39,473.00	$	1,290,767.10
TANGOE INC/CT	EQUITY	19,152.00	$	160,685.28
TARGA RESOURCES CORP	EQUITY	24,086.00	$	651,767.16
TARGET CORP	EQUITY	275,604.00	$	20,011,606.44
TASER INTERNATIONAL INC	EQUITY	23,895.00	$	413,144.55
TAUBMAN CENTERS INC	EQUITY	26,961.00	$	2,068,447.92
TAYLOR MORRISON HOME CORP A	EQUITY	14,972.00	$	239,552.00
TCF FINANCIAL CORP	EQUITY	72,478.00	$	1,023,389.36
TD AMERITRADE HOLDING CORP	EQUITY	117,788.00	$	4,088,421.48
TEAM HEALTH HOLDINGS INC	EQUITY	30,827.00	$	1,352,997.03
TEAM INC	EQUITY	9,177.00	$	293,296.92
TECH DATA CORP	EQUITY	15,845.00	$	1,051,791.10
TECO ENERGY INC	EQUITY	100,367.00	$	2,674,780.55
TEEKAY CORP	EQUITY	20,597.00	$	203,292.39
TEEKAY TANKERS LTD CLASS A	EQUITY	39,166.00	$	269,462.08
TEGNA INC	EQUITY	98,273.00	$	2,507,926.96
TEJON RANCH CO	EQUITY	6,956.00	$	133,207.40
TELEDYNE TECHNOLOGIES INC	EQUITY	15,279.00	$	1,355,247.30
TELEFLEX INC	EQUITY	17,824.00	$	2,342,964.80
TELEPHONE AND DATA SYSTEMS	EQUITY	39,348.00	$	1,018,719.72
TELETECH HOLDINGS INC	EQUITY	7,657.00	$	213,706.87

TELIGENT INC	EQUITY	19,741.00	$	175,694.90
TEMPUR SEALY INTERNATIONAL I	EQUITY	26,602.00	$	1,874,376.92
TENET HEALTHCARE CORP	EQUITY	43,003.00	$	1,302,990.90
TENNANT CO	EQUITY	7,920.00	$	445,579.20
TENNECO INC	EQUITY	26,289.00	$	1,206,927.99
TERADATA CORP	EQUITY	61,527.00	$	1,625,543.34
TERADYNE INC	EQUITY	90,157.00	$	1,863,545.19
TEREX CORP	EQUITY	46,022.00	$	850,486.56
TERRAFORM POWER INC A	EQUITY	21,189.00	$	266,557.62
TERRENO REALTY CORP	EQUITY	22,172.00	$	501,530.64
TERRITORIAL BANCORP INC	EQUITY	8,435.00	$	233,986.90
TESARO INC	EQUITY	10,390.00	$	543,604.80
TESCO CORP	EQUITY	17,911.00	$	129,675.64
TESLA MOTORS INC	EQUITY	42,269.00	$	10,144,982.69
TESORO CORP	EQUITY	54,843.00	$	5,778,806.91
TESSERA TECHNOLOGIES INC	EQUITY	23,167.00	$	695,241.67
TETRA TECH INC	EQUITY	27,376.00	$	712,323.52
TETRA TECHNOLOGIES INC	EQUITY	37,667.00	$	283,255.84
TETRAPHASE PHARMACEUTICALS I	EQUITY	16,104.00	$	161,523.12
TEXAS CAPITAL BANCSHARES INC	EQUITY	19,998.00	$	988,301.16
TEXAS INSTRUMENTS INC	EQUITY	447,444.00	$	24,524,405.64
TEXAS ROADHOUSE INC	EQUITY	30,544.00	$	1,092,558.88
TEXTAINER GROUP HOLDINGS LTD	EQUITY	9,840.00	$	138,842.40
TEXTRON INC	EQUITY	119,899.00	$	5,036,956.99
TEXTURA CORP	EQUITY	9,462.00	$	204,189.96
TFS FINANCIAL CORP	EQUITY	33,053.00	$	622,387.99
TG THERAPEUTICS INC	EQUITY	16,724.00	$	199,517.32
THERAPEUTICSMD INC	EQUITY	57,030.00	$	591,401.10
THERAVANCE BIOPHARMA INC	EQUITY	12,157.00	$	199,253.23
THERMO FISHER SCIENTIFIC INC	EQUITY	172,258.00	$	24,434,797.30
THERMON GROUP HOLDINGS INC	EQUITY	14,994.00	$	253,698.48
THIRD POINT REINSURANCE LTD	EQUITY	34,266.00	$	459,507.06
THOMSON REUTERS CORP	EQUITY	146,363.00	$	5,539,839.55
THOR INDUSTRIES INC	EQUITY	19,846.00	$	1,114,352.90
THRESHOLD PHARMACEUTICALS	EQUITY	32,826.00	$	15,753.20
TIDEWATER INC	EQUITY	20,842.00	$	145,060.32
TIFFANY + CO	EQUITY	48,719.00	$	3,716,772.51
TILE SHOP HLDGS INC	EQUITY	13,961.00	$	228,960.40
TIME INC	EQUITY	47,788.00	$	748,837.96
TIME WARNER CABLE	EQUITY	122,105.00	$	22,661,466.95
TIME WARNER INC	EQUITY	357,014.00	$	23,088,095.38
TIMKEN CO	EQUITY	33,468.00	$	956,850.12
TIMKENSTEEL CORP	EQUITY	17,966.00	$	150,555.08
TITAN INTERNATIONAL INC	EQUITY	21,140.00	$	83,291.60
TITAN MACHINERY INC	EQUITY	9,138.00	$	99,878.34
TIVO INC	EQUITY	44,969.00	$	388,082.47
TJX COMPANIES INC	EQUITY	293,269.00	$	20,795,704.79
TOLL BROTHERS INC	EQUITY	76,496.00	$	2,547,316.80
TOMPKINS FINANCIAL CORP	EQUITY	7,295.00	$	409,687.20

TOOTSIE ROLL INDS	EQUITY	8,527.00	$	269,367.93
TOPBUILD CORP	EQUITY	16,841.00	$	518,197.57
TORCHMARK CORP	EQUITY	54,209.00	$	3,098,586.44
TORO CO	EQUITY	24,533.00	$	1,792,626.31
TOTAL SYSTEM SERVICES INC	EQUITY	72,019.00	$	3,586,546.20
TOWER INTERNATIONAL INC	EQUITY	10,257.00	$	293,042.49
TOWERS WATSON + CO CL A	EQUITY	29,322.00	$	3,766,704.12
TOWNE BANK	EQUITY	25,077.00	$	523,356.99
TRACTOR SUPPLY COMPANY	EQUITY	59,138.00	$	5,056,299.00
TRANSDIGM GROUP INC	EQUITY	23,025.00	$	5,260,061.25
TRANSUNION	EQUITY	11,347.00	$	312,836.79
TRAVELERS COS INC/THE	EQUITY	137,148.00	$	15,478,523.28
TRAVELPORT WORLDWIDE LTD	EQUITY	43,242.00	$	557,821.80
TRECORA RESOURCES	EQUITY	11,872.00	$	147,094.08
TREDEGAR CORP	EQUITY	11,462.00	$	156,112.44
TREEHOUSE FOODS INC	EQUITY	18,318.00	$	1,437,230.28
TREVENA INC	EQUITY	17,129.00	$	179,854.50
TREX COMPANY INC	EQUITY	14,771.00	$	561,888.84
TRI POINTE GROUP INC	EQUITY	68,468.00	$	867,489.56
TRIANGLE PETROLEUM CORP	EQUITY	31,062.00	$	23,917.74
TRIBUNE MEDIA CO A	EQUITY	33,165.00	$	1,121,308.65
TRIBUNE PUBLISHING CO	EQUITY	6,629.00	$	61,119.38
TRICO BANCSHARES	EQUITY	11,603.00	$	318,386.32
TRIMAS CORP	EQUITY	19,363.00	$	361,119.95
TRIMBLE NAVIGATION LTD	EQUITY	112,827.00	$	2,420,139.15
TRINET GROUP INC	EQUITY	17,345.00	$	335,625.75
TRINITY INDUSTRIES INC	EQUITY	66,979.00	$	1,608,835.58
TRINSEO SA	EQUITY	4,824.00	$	136,036.80
TRIPADVISOR INC	EQUITY	48,479.00	$	4,132,834.75
TRIPLE S MANAGEMENT CORP B	EQUITY	11,411.00	$	272,837.01
TRIUMPH GROUP INC	EQUITY	21,483.00	$	853,949.25
TRONOX LTD CL A	EQUITY	28,983.00	$	113,323.53
TROVAGENE INC	EQUITY	11,742.00	$	63,406.80
TRUEBLUE INC	EQUITY	18,603.00	$	479,213.28
TRUECAR INC	EQUITY	20,623.00	$	196,743.42
TRUSTCO BANK CORP NY	EQUITY	47,732.00	$	293,074.48
TRUSTMARK CORP	EQUITY	28,772.00	$	662,906.88
TTM TECHNOLOGIES	EQUITY	27,197.00	$	177,052.47
TUESDAY MORNING CORP	EQUITY	19,935.00	$	129,577.50
TUMI HOLDINGS INC	EQUITY	23,893.00	$	397,340.59
TUPPERWARE BRANDS CORP	EQUITY	21,529.00	$	1,198,088.85
TUTOR PERINI CORP	EQUITY	16,213.00	$	271,405.62
TWENTY FIRST CENTURY FOX B	EQUITY	208,668.00	$	5,682,029.64
TWENTY FIRST CENTURY FOX A	EQUITY	511,867.00	$	13,902,307.72
TWIN DISC INC	EQUITY	5,074.00	$	53,378.48
TWITTER INC	EQUITY	244,609.00	$	5,660,252.26
TWO HARBORS INVESTMENT CORP	EQUITY	156,526.00	$	1,267,860.60
TYCO INTERNATIONAL PLC	EQUITY	180,527.00	$	5,757,006.03
TYLER TECHNOLOGIES INC	EQUITY	14,548.00	$	2,536,007.36

TYSON FOODS INC CL A	EQUITY	126,418.00	$	6,741,871.94
U.S. PHYSICAL THERAPY INC	EQUITY	6,340.00	$	340,331.20
UBIQUITI NETWORKS INC	EQUITY	13,232.00	$	419,322.08
UDR INC	EQUITY	110,304.00	$	4,144,121.28
UGI CORP	EQUITY	74,516.00	$	2,515,660.16
ULTA SALON COSMETICS + FRAGR	EQUITY	27,897.00	$	5,160,945.00
ULTIMATE SOFTWARE GROUP INC	EQUITY	12,432.00	$	2,430,580.32
ULTRA CLEAN HOLDINGS INC	EQUITY	16,223.00	$	83,061.76
ULTRA PETROLEUM CORP	EQUITY	66,986.00	$	167,465.00
ULTRAGENYX PHARMACEUTICAL IN	EQUITY	15,371.00	$	1,724,318.78
ULTRATECH INC	EQUITY	13,598.00	$	269,512.36
UMB FINANCIAL CORP	EQUITY	16,142.00	$	751,410.10
UMH PROPERTIES INC	EQUITY	18,903.00	$	191,298.36
UMPQUA HOLDINGS CORP	EQUITY	89,126.00	$	1,417,103.40
UNDER ARMOUR INC CLASS A	EQUITY	77,448.00	$	6,243,083.28
UNIFI INC	EQUITY	7,295.00	$	205,354.25
UNIFIRST CORP/MA	EQUITY	6,275.00	$	653,855.00
UNILIFE CORP	EQUITY	59,632.00	$	29,523.80
UNION BANKSHARES CORP	EQUITY	21,256.00	$	536,501.44
UNION PACIFIC CORP	EQUITY	376,665.00	$	29,455,203.00
UNISYS CORP	EQUITY	21,979.00	$	242,867.95
UNIT CORP	EQUITY	21,961.00	$	267,924.20
UNITED BANKSHARES INC	EQUITY	29,972.00	$	1,108,664.28
UNITED COMMUNITY BANKS/GA	EQUITY	23,165.00	$	451,485.85
UNITED CONTINENTAL HOLDINGS	EQUITY	165,087.00	$	9,459,485.10
UNITED DEVELOPMENT FUNDING I	EQUITY	12,574.00	$	138,314.00
UNITED FINANCIAL BANCORP INC	EQUITY	27,130.00	$	349,434.40
UNITED FIRE GROUP INC	EQUITY	10,178.00	$	389,919.18
UNITED INSURANCE HOLDINGS CO	EQUITY	8,898.00	$	152,155.80
UNITED NATURAL FOODS INC	EQUITY	21,537.00	$	847,696.32
UNITED PARCEL SERVICE CL B	EQUITY	301,667.00	$	29,029,415.41
UNITED RENTALS INC	EQUITY	42,028.00	$	3,048,711.12
UNITED STATES STEEL CORP	EQUITY	62,740.00	$	500,665.20
UNITED TECHNOLOGIES CORP	EQUITY	383,333.00	$	36,826,801.31
UNITED THERAPEUTICS CORP	EQUITY	20,123.00	$	3,151,463.03
UNITEDHEALTH GROUP INC	EQUITY	410,576.00	$	48,300,160.64
UNITIL CORP	EQUITY	9,734.00	$	349,255.92
UNIVERSAL AMERICAN CORP	EQUITY	21,668.00	$	151,676.00
UNIVERSAL CORP/VA	EQUITY	9,884.00	$	554,294.72
UNIVERSAL DISPLAY CORP	EQUITY	17,679.00	$	962,444.76
UNIVERSAL ELECTRONICS INC	EQUITY	7,027.00	$	360,836.45
UNIVERSAL FOREST PRODUCTS	EQUITY	8,903.00	$	608,698.11
UNIVERSAL HEALTH RLTY INCOME	EQUITY	5,894.00	$	294,758.94
UNIVERSAL HEALTH SERVICES B	EQUITY	39,491.00	$	4,718,779.59
UNIVERSAL INSURANCE HOLDINGS	EQUITY	15,082.00	$	349,600.76
UNIVERSAL TECHNICAL INSTITUT	EQUITY	11,855.00	$	55,244.30
UNIVEST CORP OF PENNSYLVANIA	EQUITY	11,922.00	$	248,692.92
UNUM GROUP	EQUITY	107,389.00	$	3,574,979.81
URBAN EDGE PROPERTIES	EQUITY	42,723.00	$	1,001,854.35

URBAN OUTFITTERS INC	EQUITY	42,546.00	$	967,921.50
URSTADT BIDDLE CLASS A	EQUITY	11,824.00	$	227,493.76
US BANCORP	EQUITY	719,735.00	$	30,711,092.45
US CELLULAR CORP	EQUITY	5,459.00	$	222,781.79
US CONCRETE INC	EQUITY	7,346.00	$	386,840.36
US ECOLOGY INC	EQUITY	9,684.00	$	352,884.96
US SILICA HOLDINGS INC	EQUITY	23,447.00	$	439,162.31
USANA HEALTH SCIENCES INC	EQUITY	2,589.00	$	330,744.75
USG CORP	EQUITY	40,151.00	$	975,267.79
UTI WORLDWIDE INC	EQUITY	41,318.00	$	290,465.54
VAIL RESORTS INC	EQUITY	15,904.00	$	2,035,552.96
VALERO ENERGY CORP	EQUITY	207,754.00	$	14,690,285.34
VALIDUS HOLDINGS LTD	EQUITY	37,902.00	$	1,754,483.58
VALLEY NATIONAL BANCORP	EQUITY	98,655.00	$	971,751.75
VALMONT INDUSTRIES	EQUITY	10,067.00	$	1,067,303.34
VALSPAR CORP/THE	EQUITY	35,258.00	$	2,924,651.10
VANDA PHARMACEUTICALS INC	EQUITY	19,504.00	$	181,582.24
VANTIV INC CL A	EQUITY	59,990.00	$	2,844,725.80
VARIAN MEDICAL SYSTEMS INC	EQUITY	43,121.00	$	3,484,176.80
VASCO DATA SECURITY INTL	EQUITY	13,334.00	$	223,077.82
VASCULAR SOLUTIONS INC	EQUITY	8,962.00	$	308,203.18
VCA INC	EQUITY	36,283.00	$	1,995,565.00
VECTOR GROUP LTD	EQUITY	36,024.00	$	849,806.16
VECTREN CORP	EQUITY	35,449.00	$	1,503,746.58
VECTRUS INC	EQUITY	5,477.00	$	114,414.53
VEECO INSTRUMENTS INC	EQUITY	17,285.00	$	355,379.60
VEEVA SYSTEMS INC CLASS A	EQUITY	30,321.00	$	874,760.85
VENTAS INC	EQUITY	136,892.00	$	7,724,815.56
VERA BRADLEY INC	EQUITY	10,306.00	$	162,422.56
VERASTEM INC	EQUITY	15,990.00	$	29,741.40
VEREIT INC	EQUITY	395,943.00	$	3,135,868.56
VERIFONE SYSTEMS INC	EQUITY	49,002.00	$	1,373,036.04
VERINT SYSTEMS INC	EQUITY	26,265.00	$	1,065,308.40
VERISIGN INC	EQUITY	45,138.00	$	3,943,255.68
VERISK ANALYTICS INC	EQUITY	72,816.00	$	5,598,094.08
VERITIV CORP	EQUITY	4,048.00	$	146,618.56
VERIZON COMMUNICATIONS INC	EQUITY	1,759,947.00	$	81,344,750.34
VERSARTIS INC	EQUITY	9,691.00	$	120,071.49
VERTEX PHARMACEUTICALS INC	EQUITY	105,351.00	$	13,256,316.33
VF CORP	EQUITY	146,813.00	$	9,139,109.25
VIACOM INC CLASS A	EQUITY	1,200.00	$	52,788.00
VIACOM INC CLASS B	EQUITY	153,510.00	$	6,318,471.60
VIAD CORP	EQUITY	9,512.00	$	268,523.76
VIASAT INC	EQUITY	18,441.00	$	1,125,085.41
VIAVI SOLUTIONS INC	EQUITY	100,364.00	$	611,216.76
VILLAGE SUPER MARKET CLASS A	EQUITY	4,669.00	$	123,028.15
VIOLIN MEMORY INC	EQUITY	47,101.00	$	42,395.61
VIRGIN AMERICA INC	EQUITY	10,371.00	$	373,459.71
VIRNETX HOLDING CORP	EQUITY	22,152.00	$	56,930.64

VIRTU FINANCIAL INC CLASS A	EQUITY	9,179.00	$	207,812.56
VIRTUS INVESTMENT PARTNERS	EQUITY	3,303.00	$	387,970.38
VIRTUSA CORP	EQUITY	13,137.00	$	543,083.58
VISA INC CLASS A SHARES	EQUITY	844,107.00	$	65,460,497.85
VISHAY INTERTECHNOLOGY INC	EQUITY	57,100.00	$	688,055.00
VISHAY PRECISION GROUP	EQUITY	7,544.00	$	85,398.08
VISTA OUTDOOR INC	EQUITY	28,049.00	$	1,248,460.99
VISTEON CORP	EQUITY	18,043.00	$	2,065,923.50
VITAE PHARMACEUTICALS INC	EQUITY	8,294.00	$	150,121.40
VITAL THERAPIES INC	EQUITY	7,296.00	$	84,049.92
VITAMIN SHOPPE INC	EQUITY	13,137.00	$	429,579.90
VIVINT SOLAR INC	EQUITY	9,448.00	$	90,322.88
VIVUS INC	EQUITY	52,271.00	$	53,316.42
VMWARE INC CLASS A	EQUITY	35,427.00	$	2,004,105.39
VOCERA COMMUNICATIONS INC	EQUITY	13,565.00	$	165,493.00
VONAGE HOLDINGS CORP	EQUITY	80,880.00	$	464,251.20
VORNADO REALTY TRUST	EQUITY	81,362.00	$	8,132,945.52
VOYA FINANCIAL INC	EQUITY	95,003.00	$	3,506,560.73
VSE CORP	EQUITY	2,198.00	$	136,671.64
VULCAN MATERIALS CO	EQUITY	57,137.00	$	5,426,300.89
VWR CORP	EQUITY	12,452.00	$	352,516.12
W+T OFFSHORE INC	EQUITY	18,295.00	$	42,261.45
WABASH NATIONAL CORP	EQUITY	30,829.00	$	364,707.07
WABCO HOLDINGS INC	EQUITY	23,755.00	$	2,429,186.30
WABTEC CORP	EQUITY	41,658.00	$	2,962,716.96
WADDELL + REED FINANCIAL A	EQUITY	37,604.00	$	1,077,730.64
WAGEWORKS INC	EQUITY	15,622.00	$	708,770.14
WAL MART STORES INC	EQUITY	679,973.00	$	41,682,344.90
WALGREENS BOOTS ALLIANCE INC	EQUITY	370,510.00	$	31,550,779.05
WALKER + DUNLOP INC	EQUITY	12,071.00	$	347,765.51
WALT DISNEY CO/THE	EQUITY	732,267.00	$	76,946,616.36
WALTER INVESTMENT MANAGEMENT	EQUITY	17,418.00	$	247,683.96
WASHINGTON FEDERAL INC	EQUITY	41,005.00	$	977,149.15
WASHINGTON REIT	EQUITY	29,799.00	$	806,360.94
WASHINGTON TRUST BANCORP	EQUITY	8,172.00	$	322,957.44
WASTE CONNECTIONS INC	EQUITY	53,322.00	$	3,003,095.04
WASTE MANAGEMENT INC	EQUITY	196,313.00	$	10,477,224.81
WATERS CORP	EQUITY	35,835.00	$	4,822,674.30
WATERSTONE FINANCIAL INC	EQUITY	19,484.00	$	274,724.40
WATSCO INC	EQUITY	11,106.00	$	1,300,845.78
WATTS WATER TECHNOLOGIES A	EQUITY	11,934.00	$	592,761.78
WAUSAU PAPER CORP	EQUITY	21,698.00	$	221,970.54
WAYFAIR INC CLASS A	EQUITY	9,078.00	$	432,294.36
WCI COMMUNITIES INC	EQUITY	5,288.00	$	117,816.64
WD 40 CO	EQUITY	6,635.00	$	654,542.75
WEATHERFORD INTERNATIONAL PL	EQUITY	330,956.00	$	2,776,720.84
WEB.COM GROUP INC	EQUITY	20,409.00	$	408,384.09
WEBMD HEALTH CORP	EQUITY	17,180.00	$	829,794.00
WEBSTER FINANCIAL CORP	EQUITY	38,988.00	$	1,449,963.72

WEC ENERGY GROUP INC	EQUITY	134,089.00	$	6,880,106.59
WEINGARTEN REALTY INVESTORS	EQUITY	52,176.00	$	1,804,246.08
WEIS MARKETS INC	EQUITY	4,906.00	$	217,335.80
WELLCARE HEALTH PLANS INC	EQUITY	19,044.00	$	1,489,431.24
WELLS FARGO + CO	EQUITY	2,009,940.00	$	109,260,338.40
WELLTOWER INC	EQUITY	151,885.00	$	10,332,736.55
WENDY S CO/THE	EQUITY	87,550.00	$	942,913.50
WERNER ENTERPRISES INC	EQUITY	18,878.00	$	441,556.42
WESBANCO INC	EQUITY	17,010.00	$	510,640.20
WESCO AIRCRAFT HOLDINGS INC	EQUITY	23,811.00	$	285,017.67
WESCO INTERNATIONAL INC	EQUITY	18,893.00	$	825,246.24
WEST CORP	EQUITY	20,697.00	$	446,434.29
WEST MARINE INC	EQUITY	10,170.00	$	86,343.30
WEST PHARMACEUTICAL SERVICES	EQUITY	30,713.00	$	1,849,536.86
WESTAMERICA BANCORPORATION	EQUITY	11,927.00	$	557,587.25
WESTAR ENERGY INC	EQUITY	63,158.00	$	2,678,530.78
WESTERN ALLIANCE BANCORP	EQUITY	33,177.00	$	1,189,727.22
WESTERN ASSET MORTGAGE CAPIT	EQUITY	22,973.00	$	234,784.06
WESTERN DIGITAL CORP	EQUITY	96,908.00	$	5,819,325.40
WESTERN REFINING INC	EQUITY	30,521.00	$	1,087,158.02
WESTERN UNION CO	EQUITY	224,884.00	$	4,027,672.44
WESTLAKE CHEMICAL CORP	EQUITY	17,522.00	$	951,795.04
WESTMORELAND COAL CO	EQUITY	9,144.00	$	53,766.72
WESTROCK CO	EQUITY	111,659.00	$	5,093,883.58
WESTWOOD HOLDINGS GROUP INC	EQUITY	4,508.00	$	234,821.72
WEX INC	EQUITY	16,725.00	$	1,478,490.00
WEYERHAEUSER CO	EQUITY	225,502.00	$	6,760,549.96
WGL HOLDINGS INC	EQUITY	22,484.00	$	1,416,267.16
WHIRLPOOL CORP	EQUITY	33,876.00	$	4,975,368.12
WHITE MOUNTAINS INSURANCE GP	EQUITY	2,639.00	$	1,918,051.59
WHITESTONE REIT	EQUITY	20,247.00	$	243,166.47
WHITEWAVE FOODS CO	EQUITY	75,657.00	$	2,943,813.87
WHITING PETROLEUM CORP	EQUITY	88,883.00	$	839,055.52
WHOLE FOODS MARKET INC	EQUITY	155,187.00	$	5,198,764.50
WILEY (JOHN) + SONS CLASS A	EQUITY	19,466.00	$	876,553.98
WILLIAM LYON HOMES CL A	EQUITY	8,788.00	$	145,002.00
WILLIAMS COS INC	EQUITY	324,471.00	$	8,338,904.70
WILLIAMS SONOMA INC	EQUITY	39,595.00	$	2,312,743.95
WILSHIRE BANCORP INC	EQUITY	33,149.00	$	382,870.95
WINDSTREAM HOLDINGS INC	EQUITY	44,804.00	$	288,537.76
WINNEBAGO INDUSTRIES	EQUITY	12,753.00	$	253,784.70
WINTRUST FINANCIAL CORP	EQUITY	19,864.00	$	963,801.28
WISDOMTREE INVESTMENTS INC	EQUITY	49,927.00	$	782,855.36
WIX.COM LTD	EQUITY	8,849.00	$	201,314.75
WOLVERINE WORLD WIDE INC	EQUITY	44,684.00	$	746,669.64
WOODWARD INC	EQUITY	28,461.00	$	1,413,373.26
WORKDAY INC CLASS A	EQUITY	45,860.00	$	3,654,124.80
WORLD ACCEPTANCE CORP	EQUITY	3,734.00	$	138,531.40
WORLD FUEL SERVICES CORP	EQUITY	31,218.00	$	1,200,644.28

WORLD WRESTLING ENTERTAIN A	EQUITY	14,460.00	$	257,966.40
WORTHINGTON INDUSTRIES	EQUITY	21,470.00	$	647,105.80
WP CAREY INC	EQUITY	48,407.00	$	2,856,013.00
WP GLIMCHER INC	EQUITY	78,688.00	$	834,879.68
WPX ENERGY INC	EQUITY	88,466.00	$	507,794.84
WR BERKLEY CORP	EQUITY	41,990.00	$	2,298,952.50
WR GRACE + CO	EQUITY	31,665.00	$	3,153,517.35
WRIGHT MEDICAL GROUP NV	EQUITY	40,108.00	$	969,811.44
WSFS FINANCIAL CORP	EQUITY	12,621.00	$	408,415.56
WW GRAINGER INC	EQUITY	26,276.00	$	5,323,254.84
WYNDHAM WORLDWIDE CORP	EQUITY	52,154.00	$	3,788,988.10
WYNN RESORTS LTD	EQUITY	35,217.00	$	2,436,664.23
XCEL ENERGY INC	EQUITY	217,414.00	$	7,807,336.74
XCERRA CORP	EQUITY	25,458.00	$	154,020.90
XENCOR INC	EQUITY	12,346.00	$	180,498.52
XENIA HOTELS + RESORTS INC	EQUITY	44,437.00	$	681,219.21
XENOPORT INC	EQUITY	29,087.00	$	159,687.63
XERIUM TECHNOLOGIES INC	EQUITY	6,858.00	$	81,267.30
XEROX CORP	EQUITY	479,169.00	$	5,093,566.47
XILINX INC	EQUITY	111,808.00	$	5,251,621.76
XL GROUP PLC	EQUITY	129,924.00	$	5,090,422.32
XO GROUP INC	EQUITY	13,043.00	$	209,470.58
XOMA CORP	EQUITY	44,341.00	$	58,973.53
XPO LOGISTICS INC	EQUITY	31,120.00	$	848,020.00
XURA INC	EQUITY	11,449.00	$	281,416.42
XYLEM INC	EQUITY	78,601.00	$	2,868,936.50
YADKIN FINANCIAL CORP	EQUITY	11,872.00	$	298,818.24
YAHOO INC	EQUITY	406,451.00	$	13,518,560.26
YELP INC	EQUITY	28,226.00	$	812,908.80
YORK WATER CO	EQUITY	10,605.00	$	264,488.70
YRC WORLDWIDE INC	EQUITY	15,034.00	$	213,182.12
YUM BRANDS INC	EQUITY	187,019.00	$	13,661,737.95
ZAFGEN INC	EQUITY	7,312.00	$	45,992.48
ZAYO GROUP HOLDINGS INC	EQUITY	60,620.00	$	1,611,885.80
ZEBRA TECHNOLOGIES CORP CL A	EQUITY	22,306.00	$	1,553,612.90
ZELTIQ AESTHETICS INC	EQUITY	14,794.00	$	422,072.82
ZENDESK INC	EQUITY	23,074.00	$	610,076.56
ZILLOW GROUP INC A	EQUITY	19,295.00	$	502,441.80
ZILLOW GROUP INC C	EQUITY	38,590.00	$	906,093.20
ZIMMER BIOMET HOLDINGS INC	EQUITY	72,826.00	$	7,471,219.34
ZIONS BANCORPORATION	EQUITY	87,186.00	$	2,380,177.80
ZIOPHARM ONCOLOGY INC	EQUITY	50,706.00	$	421,366.86
ZIX CORP	EQUITY	37,406.00	$	190,022.48
ZOE S KITCHEN INC	EQUITY	8,429.00	$	235,843.42
ZOETIS INC	EQUITY	216,614.00	$	10,380,142.88
ZOGENIX INC	EQUITY	9,135.00	$	134,649.90
ZUMIEZ INC	EQUITY	9,827.00	$	148,584.24
ZYNGA INC CL A	EQUITY	330,895.00	$	886,798.60
RUSSELL 2000 MINI MAR16	FUTURE	9,300.00	$	-

S+P500 EMINI FUT MAR16	FUTURE	33,200.00	$	-
Total Domestic Passive Equity			**$**	**9,536,726,635.22**
Domestic Active Equity				
1ST SOURCE CORP	EQUITY	18,530.00	$	572,021.10
2U INC	EQUITY	91,819.00	$	2,569,095.62
3D SYSTEMS CORP	EQUITY	6,000.00	$	52,140.00
3M CO	EQUITY	27,000.00	$	4,067,280.00
3M CO	EQUITY	10,900.00	$	1,641,976.00
3M CO	EQUITY	92,324.00	$	13,907,687.36
3M CO	EQUITY	110,600.00	$	16,660,784.00
3M CO	EQUITY	179,300.00	$	27,009,752.00
AARON S INC	EQUITY	83,953.00	$	1,879,707.67
AARON S INC	EQUITY	3,900.00	$	87,321.00
ABBOTT LABORATORIES	EQUITY	696,600.00	$	31,284,306.00
ABBOTT LABORATORIES	EQUITY	430,200.00	$	19,320,282.00
ABBOTT LABORATORIES	EQUITY	258,800.00	$	11,622,708.00
ABBOTT LABORATORIES	EQUITY	245,900.00	$	11,043,369.00
ABBVIE INC	EQUITY	40,200.00	$	2,381,448.00
ABBVIE INC	EQUITY	260,419.00	$	15,427,221.56
ABBVIE INC	EQUITY	52,200.00	$	3,092,328.00
ABBVIE INC	EQUITY	113,020.00	$	6,695,304.80
ABBVIE INC	EQUITY	81,700.00	$	4,839,908.00
ABBVIE INC	EQUITY	191,900.00	$	11,368,156.00
ABERCROMBIE + FITCH CO CL A	EQUITY	38,300.00	$	1,034,100.00
ABIOMED INC	EQUITY	124,217.00	$	11,214,310.76
ABM INDUSTRIES INC	EQUITY	57,156.00	$	1,627,231.32
ACADIA HEALTHCARE CO INC	EQUITY	175,136.00	$	10,938,994.56
ACADIA HEALTHCARE CO INC	EQUITY	5,200.00	$	324,792.00
ACADIA HEALTHCARE CO INC	EQUITY	20,600.00	$	1,286,676.00
ACADIA REALTY TRUST	EQUITY	76,584.00	$	2,538,759.60
ACCENTURE PLC CL A	EQUITY	213,000.00	$	22,258,500.00
ACCENTURE PLC CL A	EQUITY	19,700.00	$	2,058,650.00
ACCENTURE PLC CL A	EQUITY	96,200.00	$	10,052,900.00
ACCENTURE PLC CL A	EQUITY	71,500.00	$	7,471,750.00
ACCO BRANDS CORP	EQUITY	135,400.00	$	965,402.00
ACORDA THERAPEUTICS INC	EQUITY	6,900.00	$	295,182.00
ACTIVISION BLIZZARD INC	EQUITY	51,900.00	$	2,009,049.00
ACTIVISION BLIZZARD INC	EQUITY	133,615.00	$	5,172,236.65
ACTIVISION BLIZZARD INC	EQUITY	73,800.00	$	2,856,798.00
ACTUANT CORP A	EQUITY	20,033.00	$	479,990.68
ACUITY BRANDS INC	EQUITY	17,100.00	$	3,997,980.00
ACUITY BRANDS INC	EQUITY	17,400.00	$	4,068,120.00
ADAMS RESOURCES + ENERGY INC	EQUITY	5,900.00	$	226,560.00
ADEPTUS HEALTH INC CLASS A	EQUITY	72,183.00	$	3,935,417.16
ADOBE SYSTEMS INC	EQUITY	219,800.00	$	20,648,012.00
ADOBE SYSTEMS INC	EQUITY	101,963.00	$	9,578,404.22
ADOBE SYSTEMS INC	EQUITY	88,800.00	$	8,341,872.00
ADOBE SYSTEMS INC	EQUITY	21,500.00	$	2,019,710.00

ADOBE SYSTEMS INC	EQUITY	13,300.00	$	1,249,402.00
ADOBE SYSTEMS INC	EQUITY	288,000.00	$	27,054,720.00
ADOBE SYSTEMS INC	EQUITY	32,300.00	$	3,034,262.00
ADT CORP/THE	EQUITY	12,147.00	$	400,608.06
ADT CORP/THE	EQUITY	8,200.00	$	270,436.00
ADVANCE AUTO PARTS INC	EQUITY	11,800.00	$	1,776,018.00
ADVANCE AUTO PARTS INC	EQUITY	4,500.00	$	677,295.00
ADVANCED ENERGY INDUSTRIES	EQUITY	36,900.00	$	1,041,687.00
AECOM	EQUITY	54,200.00	$	1,627,626.00
AECOM	EQUITY	2,400.00	$	72,072.00
AEGION CORP	EQUITY	60,300.00	$	1,164,393.00
AEGION CORP	EQUITY	140,500.00	$	2,713,055.00
AERCAP HOLDINGS NV	EQUITY	110,344.00	$	4,762,447.04
AES CORP	EQUITY	99,900.00	$	956,043.00
AES CORP	EQUITY	19,800.00	$	189,486.00
AETNA INC	EQUITY	46,100.00	$	4,984,332.00
AETNA INC	EQUITY	129,300.00	$	13,979,916.00
AETNA INC	EQUITY	48,093.00	$	5,199,815.16
AETNA INC	EQUITY	74,900.00	$	8,098,188.00
AETNA INC	EQUITY	156,200.00	$	16,888,344.00
AETNA INC	EQUITY	25,000.00	$	2,703,000.00
AETNA INC	EQUITY	57,050.00	$	6,168,246.00
AETNA INC	EQUITY	58,207.00	$	6,293,340.84
AFFILIATED MANAGERS GROUP	EQUITY	128,600.00	$	20,545,136.00
AFFILIATED MANAGERS GROUP	EQUITY	7,700.00	$	1,230,152.00
AFFILIATED MANAGERS GROUP	EQUITY	37,591.00	$	6,005,538.16
AFFILIATED MANAGERS GROUP	EQUITY	2,700.00	$	431,352.00
AFLAC INC	EQUITY	121,500.00	$	7,277,850.00
AFLAC INC	EQUITY	57,700.00	$	3,456,230.00
AFLAC INC	EQUITY	21,800.00	$	1,305,820.00
AGCO CORP	EQUITY	88,100.00	$	3,998,859.00
AGCO CORP	EQUITY	27,100.00	$	1,230,069.00
AGILENT TECHNOLOGIES INC	EQUITY	545,600.00	$	22,811,536.00
AGILENT TECHNOLOGIES INC	EQUITY	17,800.00	$	744,218.00
AGIOS PHARMACEUTICALS INC	EQUITY	1,500.00	$	97,380.00
AGL RESOURCES INC	EQUITY	5,800.00	$	370,098.00
AGREE REALTY CORP	EQUITY	29,200.00	$	992,508.00
AIR LEASE CORP	EQUITY	27,269.00	$	912,966.12
AIR LEASE CORP	EQUITY	113,100.00	$	3,786,588.00
AIR LEASE CORP	EQUITY	3,600.00	$	120,528.00
AIR METHODS CORP	EQUITY	39,157.00	$	1,641,853.01
AIR PRODUCTS + CHEMICALS INC	EQUITY	177,500.00	$	23,094,525.00
AIR PRODUCTS + CHEMICALS INC	EQUITY	110,355.00	$	14,358,289.05
AIR PRODUCTS + CHEMICALS INC	EQUITY	184,000.00	$	23,940,240.00
AIR PRODUCTS + CHEMICALS INC	EQUITY	10,300.00	$	1,340,133.00
AIR TRANSPORT SERVICES GROUP	EQUITY	91,200.00	$	919,296.00
AIRGAS INC	EQUITY	3,400.00	$	470,288.00
AKAMAI TECHNOLOGIES INC	EQUITY	12,800.00	$	673,664.00
AKAMAI TECHNOLOGIES INC	EQUITY	42,600.00	$	2,242,038.00

AKORN INC	EQUITY	254,663.00	$	9,501,476.53
AKORN INC	EQUITY	6,000.00	$	223,860.00
AKORN INC	EQUITY	4,200.00	$	156,702.00
ALAMO GROUP INC	EQUITY	13,434.00	$	699,911.40
ALASKA AIR GROUP INC	EQUITY	18,200.00	$	1,465,282.00
ALASKA AIR GROUP INC	EQUITY	38,900.00	$	3,131,839.00
ALASKA AIR GROUP INC	EQUITY	51,700.00	$	4,162,367.00
ALBEMARLE CORP	EQUITY	52,900.00	$	2,962,929.00
ALBEMARLE CORP	EQUITY	133,805.00	$	7,494,418.05
ALBEMARLE CORP	EQUITY	5,400.00	$	302,454.00
ALCOA INC	EQUITY	100,900.00	$	995,883.00
ALERE INC	EQUITY	115,080.00	$	4,498,477.20
ALERE INC	EQUITY	16,000.00	$	625,440.00
ALERE INC	EQUITY	36,400.00	$	1,422,876.00
ALEXANDER + BALDWIN INC	EQUITY	70,680.00	$	2,495,710.80
ALEXANDRIA REAL ESTATE EQUIT	EQUITY	86,585.00	$	7,823,820.60
ALEXANDRIA REAL ESTATE EQUIT	EQUITY	13,800.00	$	1,246,968.00
ALEXION PHARMACEUTICALS INC	EQUITY	96,400.00	$	18,388,300.00
ALEXION PHARMACEUTICALS INC	EQUITY	53,500.00	$	10,205,125.00
ALEXION PHARMACEUTICALS INC	EQUITY	35,595.00	$	6,789,746.25
ALEXION PHARMACEUTICALS INC	EQUITY	135,000.00	$	25,751,250.00
ALEXION PHARMACEUTICALS INC	EQUITY	11,500.00	$	2,193,625.00
ALIBABA GROUP HOLDING SP ADR	EQUITY	194,200.00	$	15,782,634.00
ALIBABA GROUP HOLDING SP ADR	EQUITY	56,600.00	$	4,599,882.00
ALIBABA GROUP HOLDING SP ADR	EQUITY	429,000.00	$	34,864,830.00
ALIGN TECHNOLOGY INC	EQUITY	500.00	$	32,925.00
ALKERMES PLC	EQUITY	6,700.00	$	531,846.00
ALLEGHANY CORP	EQUITY	800.00	$	382,344.00
ALLEGHENY TECHNOLOGIES INC	EQUITY	5,700.00	$	64,125.00
ALLEGIANT TRAVEL CO	EQUITY	12,750.00	$	2,139,832.50
ALLEGION PLC	EQUITY	74,100.00	$	4,884,672.00
ALLEGION PLC	EQUITY	9,390.00	$	618,988.80
ALLEGION PLC	EQUITY	32,000.00	$	2,109,440.00
ALLEGION PLC	EQUITY	26,000.00	$	1,713,920.00
ALLERGAN PLC	EQUITY	77,300.00	$	24,156,250.00
ALLERGAN PLC	EQUITY	34,182.00	$	10,681,875.00
ALLERGAN PLC	EQUITY	15,470.00	$	4,834,375.00
ALLERGAN PLC	EQUITY	7,652.00	$	2,391,250.00
ALLERGAN PLC	EQUITY	70,092.00	$	21,903,750.00
ALLETE INC	EQUITY	17,800.00	$	904,774.00
ALLIANCE DATA SYSTEMS CORP	EQUITY	58,450.00	$	16,165,516.50
ALLIANCE DATA SYSTEMS CORP	EQUITY	18,000.00	$	4,978,260.00
ALLIANCE DATA SYSTEMS CORP	EQUITY	1,700.00	$	470,169.00
ALLIANCE DATA SYSTEMS CORP	EQUITY	3,000.00	$	829,710.00
ALLIANT ENERGY CORP	EQUITY	24,500.00	$	1,530,025.00
ALLIANT ENERGY CORP	EQUITY	2,900.00	$	181,105.00
ALLIED WORLD ASSURANCE CO	EQUITY	45,900.00	$	1,707,021.00
ALLISON TRANSMISSION HOLDING	EQUITY	634,200.00	$	16,419,438.00
ALLISON TRANSMISSION HOLDING	EQUITY	28,700.00	$	743,043.00

ALLISON TRANSMISSION HOLDING	EQUITY	6,800.00	$	176,052.00
ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	8,100.00	$	124,578.00
ALLSTATE CORP	EQUITY	40,900.00	$	2,539,481.00
ALLSTATE CORP	EQUITY	105,600.00	$	6,556,704.00
ALLSTATE CORP	EQUITY	138,010.00	$	8,569,040.90
ALLSTATE CORP	EQUITY	56,300.00	$	3,495,667.00
ALLY FINANCIAL INC	EQUITY	222,600.00	$	4,149,264.00
ALLY FINANCIAL INC	EQUITY	383,153.00	$	7,141,971.92
ALLY FINANCIAL INC	EQUITY	24,400.00	$	454,816.00
ALNYLAM PHARMACEUTICALS INC	EQUITY	7,000.00	$	658,980.00
ALON USA ENERGY INC	EQUITY	60,700.00	$	900,788.00
ALPHABET INC CL A	EQUITY	30,350.00	$	23,612,603.50
ALPHABET INC CL A	EQUITY	66,360.00	$	51,628,743.60
ALPHABET INC CL A	EQUITY	54,000.00	$	42,012,540.00
ALPHABET INC CL A	EQUITY	44,983.00	$	34,997,223.83
ALPHABET INC CL A	EQUITY	10,960.00	$	8,526,989.60
ALPHABET INC CL A	EQUITY	43,000.00	$	33,454,430.00
ALPHABET INC CL A	EQUITY	16,000.00	$	12,448,160.00
ALPHABET INC CL C	EQUITY	66,362.00	$	50,360,794.56
ALPHABET INC CL C	EQUITY	46,400.00	$	35,212,032.00
ALPHABET INC CL C	EQUITY	36,096.00	$	27,392,532.48
ALPHABET INC CL C	EQUITY	11,110.00	$	8,431,156.80
ALPHABET INC CL C	EQUITY	24,174.00	$	18,345,165.12
ALPHABET INC CL C	EQUITY	19,500.00	$	14,798,160.00
ALPHABET INC CL C	EQUITY	13,973.00	$	10,603,830.24
AMAZON.COM INC	EQUITY	73,200.00	$	49,475,148.00
AMAZON.COM INC	EQUITY	17,640.00	$	11,922,699.60
AMAZON.COM INC	EQUITY	56,000.00	$	37,849,840.00
AMAZON.COM INC	EQUITY	47,520.00	$	32,118,292.80
AMAZON.COM INC	EQUITY	23,945.00	$	16,184,186.05
AMAZON.COM INC	EQUITY	36,420.00	$	24,615,913.80
AMAZON.COM INC	EQUITY	37,500.00	$	25,345,875.00
AMAZON.COM INC	EQUITY	23,100.00	$	15,613,059.00
AMC ENTERTAINMENT HLDS CL A	EQUITY	42,600.00	$	1,022,400.00
AMC NETWORKS INC A	EQUITY	7,700.00	$	575,036.00
AMC NETWORKS INC A	EQUITY	28,500.00	$	2,128,380.00
AMDOCS LTD	EQUITY	19,400.00	$	1,058,658.00
AMDOCS LTD	EQUITY	108,682.00	$	5,930,776.74
AMDOCS LTD	EQUITY	9,200.00	$	502,044.00
AMDOCS LTD	EQUITY	56,900.00	$	3,105,033.00
AMERCO	EQUITY	1,600.00	$	623,200.00
AMERCO	EQUITY	3,100.00	$	1,207,450.00
AMEREN CORPORATION	EQUITY	11,700.00	$	505,791.00
AMERICAN AIRLINES GROUP INC	EQUITY	193,805.00	$	8,207,641.75
AMERICAN AIRLINES GROUP INC	EQUITY	33,300.00	$	1,410,255.00
AMERICAN AXLE + MFG HOLDINGS	EQUITY	221,390.00	$	4,193,126.60
AMERICAN AXLE + MFG HOLDINGS	EQUITY	29,940.00	$	567,063.60
AMERICAN CAMPUS COMMUNITIES	EQUITY	5,900.00	$	243,906.00
AMERICAN CAPITAL AGENCY CORP	EQUITY	18,800.00	$	325,992.00

AMERICAN EAGLE OUTFITTERS	EQUITY	373,223.00	$	5,784,956.50
AMERICAN ELECTRIC POWER	EQUITY	76,200.00	$	4,440,174.00
AMERICAN ELECTRIC POWER	EQUITY	168,346.00	$	9,809,521.42
AMERICAN ELECTRIC POWER	EQUITY	176,400.00	$	10,278,828.00
AMERICAN ELECTRIC POWER	EQUITY	22,700.00	$	1,322,729.00
AMERICAN EQUITY INVT LIFE HL	EQUITY	123,700.00	$	2,972,511.00
AMERICAN EQUITY INVT LIFE HL	EQUITY	73,347.00	$	1,762,528.41
AMERICAN EQUITY INVT LIFE HL	EQUITY	5,200.00	$	124,956.00
AMERICAN EXPRESS CO	EQUITY	328,700.00	$	22,861,085.00
AMERICAN EXPRESS CO	EQUITY	109,041.00	$	7,583,801.55
AMERICAN EXPRESS CO	EQUITY	50,500.00	$	3,512,275.00
AMERICAN FINANCIAL GROUP INC	EQUITY	9,900.00	$	713,592.00
AMERICAN FINANCIAL GROUP INC	EQUITY	112,500.00	$	8,109,000.00
AMERICAN FINANCIAL GROUP INC	EQUITY	18,500.00	$	1,333,480.00
AMERICAN HOMES 4 RENT A	EQUITY	8,700.00	$	144,942.00
AMERICAN INTERNATIONAL GROUP	EQUITY	193,600.00	$	11,997,392.00
AMERICAN INTERNATIONAL GROUP	EQUITY	275,600.00	$	17,078,932.00
AMERICAN INTERNATIONAL GROUP	EQUITY	123,800.00	$	7,671,886.00
AMERICAN NATIONAL INSURANCE	EQUITY	400.00	$	40,908.00
AMERICAN TOWER CORP	EQUITY	86,100.00	$	8,347,395.00
AMERICAN TOWER CORP	EQUITY	3,644.00	$	353,285.80
AMERICAN TOWER CORP	EQUITY	148,995.00	$	14,445,065.25
AMERICAN TOWER CORP	EQUITY	63,500.00	$	6,156,325.00
AMERICAN TOWER CORP	EQUITY	22,500.00	$	2,181,375.00
AMERICAN VANGUARD CORP	EQUITY	208,900.00	$	2,926,689.00
AMERICAN WATER WORKS CO INC	EQUITY	66,000.00	$	3,943,500.00
AMERICAN WATER WORKS CO INC	EQUITY	263,002.00	$	15,714,369.50
AMERICAN WATER WORKS CO INC	EQUITY	23,600.00	$	1,410,100.00
AMERIPRISE FINANCIAL INC	EQUITY	12,200.00	$	1,298,324.00
AMERIPRISE FINANCIAL INC	EQUITY	216,781.00	$	23,069,834.02
AMERIPRISE FINANCIAL INC	EQUITY	54,700.00	$	5,821,174.00
AMERIPRISE FINANCIAL INC	EQUITY	9,800.00	$	1,042,916.00
AMERISAFE INC	EQUITY	13,451.00	$	684,655.90
AMERISOURCEBERGEN CORP	EQUITY	74,748.00	$	7,752,115.08
AMERISOURCEBERGEN CORP	EQUITY	80,300.00	$	8,327,913.00
AMERISOURCEBERGEN CORP	EQUITY	72,067.00	$	7,474,068.57
AMERISOURCEBERGEN CORP	EQUITY	95,700.00	$	9,925,047.00
AMETEK INC	EQUITY	2,100.00	$	112,539.00
AMETEK INC	EQUITY	23,000.00	$	1,232,570.00
AMGEN INC	EQUITY	252,300.00	$	40,955,859.00
AMGEN INC	EQUITY	35,000.00	$	5,681,550.00
AMGEN INC	EQUITY	161,015.00	$	26,137,564.95
AMGEN INC	EQUITY	65,200.00	$	10,583,916.00
AMGEN INC	EQUITY	59,865.00	$	9,717,885.45
AMGEN INC	EQUITY	88,092.00	$	14,299,974.36
AMGEN INC	EQUITY	88,600.00	$	14,382,438.00
AMKOR TECHNOLOGY INC	EQUITY	86,600.00	$	526,528.00
AMN HEALTHCARE SERVICES INC	EQUITY	246,084.00	$	7,640,908.20
AMN HEALTHCARE SERVICES INC	EQUITY	204,838.00	$	6,360,219.90

AMPHASTAR PHARMACEUTICALS IN	EQUITY	80,100.00	$	1,139,823.00
AMPHENOL CORP CL A	EQUITY	48,700.00	$	2,543,601.00
AMPHENOL CORP CL A	EQUITY	99,800.00	$	5,212,554.00
AMPHENOL CORP CL A	EQUITY	46,800.00	$	2,444,364.00
AMSURG CORP	EQUITY	15,031.00	$	1,142,356.00
AMTRUST FINANCIAL SERVICES	EQUITY	28,800.00	$	1,773,504.00
AMTRUST FINANCIAL SERVICES	EQUITY	14,688.00	$	904,487.04
AMTRUST FINANCIAL SERVICES	EQUITY	18,477.00	$	1,137,813.66
AMTRUST FINANCIAL SERVICES	EQUITY	19,100.00	$	1,176,178.00
ANACOR PHARMACEUTICALS INC	EQUITY	87,625.00	$	9,898,996.25
ANADARKO PETROLEUM CORP	EQUITY	32,900.00	$	1,598,282.00
ANADARKO PETROLEUM CORP	EQUITY	107,521.00	$	5,223,370.18
ANADARKO PETROLEUM CORP	EQUITY	29,800.00	$	1,447,684.00
ANALOG DEVICES INC	EQUITY	398,800.00	$	22,061,616.00
ANALOG DEVICES INC	EQUITY	173,930.00	$	9,621,807.60
ANALOG DEVICES INC	EQUITY	17,200.00	$	951,504.00
ANIXTER INTERNATIONAL INC	EQUITY	21,827.00	$	1,318,132.53
ANNALY CAPITAL MANAGEMENT IN	EQUITY	381,000.00	$	3,573,780.00
ANNALY CAPITAL MANAGEMENT IN	EQUITY	46,400.00	$	435,232.00
ANSYS INC	EQUITY	5,400.00	$	499,500.00
ANSYS INC	EQUITY	14,100.00	$	1,304,250.00
ANTERO RESOURCES CORP	EQUITY	1,300.00	$	28,340.00
ANTHEM INC	EQUITY	187,800.00	$	26,186,832.00
ANTHEM INC	EQUITY	8,600.00	$	1,199,184.00
ANTHEM INC	EQUITY	67,558.00	$	9,420,287.52
ANTHEM INC	EQUITY	102,100.00	$	14,236,824.00
ANTHEM INC	EQUITY	83,100.00	$	11,587,464.00
ANTHEM INC	EQUITY	82,500.00	$	11,503,800.00
ANTHEM INC	EQUITY	18,100.00	$	2,523,864.00
ANTHEM INC	EQUITY	38,780.00	$	5,407,483.20
ANTHEM INC	EQUITY	120,200.00	$	16,760,688.00
AON PLC	EQUITY	44,000.00	$	4,057,240.00
AON PLC	EQUITY	5,611.00	$	517,390.31
AON PLC	EQUITY	16,200.00	$	1,493,802.00
APACHE CORP	EQUITY	32,400.00	$	1,440,828.00
APACHE CORP	EQUITY	46,312.00	$	2,059,494.64
APACHE CORP	EQUITY	58,300.00	$	2,592,601.00
APACHE CORP	EQUITY	167,375.00	$	7,443,166.25
APACHE CORP	EQUITY	11,400.00	$	506,958.00
APARTMENT INVT + MGMT CO A	EQUITY	118,300.00	$	4,735,549.00
APARTMENT INVT + MGMT CO A	EQUITY	36,700.00	$	1,469,101.00
APOGEE ENTERPRISES INC	EQUITY	74,992.00	$	3,262,901.92
APOLLO COMMERCIAL REAL ESTAT	EQUITY	90,222.00	$	1,554,525.06
APOLLO EDUCATION GROUP INC	EQUITY	55,200.00	$	423,384.00
APPLE HOSPITALITY REIT INC	EQUITY	8,400.00	$	167,748.00
APPLE INC	EQUITY	956,090.00	$	100,638,033.40
APPLE INC	EQUITY	813,500.00	$	85,629,010.00
APPLE INC	EQUITY	857,748.00	$	90,286,554.48
APPLE INC	EQUITY	98,585.00	$	10,377,057.10

APPLE INC	EQUITY	65,467.00	$	6,891,056.42
APPLE INC	EQUITY	217,700.00	$	22,915,102.00
APPLE INC	EQUITY	278,580.00	$	29,323,330.80
APPLE INC	EQUITY	606,700.00	$	63,861,242.00
APPLIED INDUSTRIAL TECH INC	EQUITY	27,700.00	$	1,121,573.00
APPLIED MATERIALS INC	EQUITY	240,500.00	$	4,490,135.00
APPLIED MATERIALS INC	EQUITY	222,352.00	$	4,151,311.84
APPLIED MATERIALS INC	EQUITY	67,200.00	$	1,254,624.00
APTARGROUP INC	EQUITY	34,985.00	$	2,541,660.25
APTARGROUP INC	EQUITY	2,300.00	$	167,095.00
APTARGROUP INC	EQUITY	2,000.00	$	145,300.00
AQUA AMERICA INC	EQUITY	103,838.00	$	3,094,372.40
AQUA AMERICA INC	EQUITY	800.00	$	23,840.00
ARAMARK	EQUITY	10,100.00	$	325,725.00
ARCBEST CORP	EQUITY	26,100.00	$	558,279.00
ARCH CAPITAL GROUP LTD	EQUITY	23,100.00	$	1,611,225.00
ARCHER DANIELS MIDLAND CO	EQUITY	223,900.00	$	8,212,652.00
ARCHER DANIELS MIDLAND CO	EQUITY	118,843.00	$	4,359,161.24
ARCHER DANIELS MIDLAND CO	EQUITY	151,700.00	$	5,564,356.00
ARCHER DANIELS MIDLAND CO	EQUITY	29,900.00	$	1,096,732.00
ARES COMMERCIAL REAL ESTATE	EQUITY	77,100.00	$	882,024.00
ARGAN INC	EQUITY	28,000.00	$	907,200.00
ARGO GROUP INTERNATIONAL	EQUITY	3,300.00	$	197,472.00
ARISTA NETWORKS INC	EQUITY	1,400.00	$	108,976.00
ARLINGTON ASSET INVESTMENT A	EQUITY	66,400.00	$	878,472.00
ARMADA HOFFLER PROPERTIES IN	EQUITY	124,670.00	$	1,306,541.60
ARMSTRONG WORLD INDUSTRIES	EQUITY	18,200.00	$	832,286.00
ARMSTRONG WORLD INDUSTRIES	EQUITY	2,100.00	$	96,033.00
ARRIS GROUP INC	EQUITY	113,940.00	$	3,483,145.80
ARRIS GROUP INC	EQUITY	247,500.00	$	7,566,075.00
ARRIS GROUP INC	EQUITY	6,900.00	$	210,933.00
ARROW ELECTRONICS INC	EQUITY	13,800.00	$	747,684.00
ARROW ELECTRONICS INC	EQUITY	3,300.00	$	178,794.00
ARTHUR J GALLAGHER + CO	EQUITY	153,200.00	$	6,272,008.00
ARTHUR J GALLAGHER + CO	EQUITY	8,900.00	$	364,366.00
ARTISAN PARTNERS ASSET MA A	EQUITY	200.00	$	7,212.00
ASBURY AUTOMOTIVE GROUP	EQUITY	40,680.00	$	2,743,459.20
ASBURY AUTOMOTIVE GROUP	EQUITY	11,027.00	$	743,660.88
ASCENA RETAIL GROUP INC	EQUITY	206,480.00	$	2,033,828.00
ASCENA RETAIL GROUP INC	EQUITY	18,713.00	$	184,323.05
ASHFORD HOSPITALITY TRUST	EQUITY	152,000.00	$	959,120.00
ASHLAND INC	EQUITY	35,000.00	$	3,594,500.00
ASHLAND INC	EQUITY	2,000.00	$	205,400.00
ASHLAND INC	EQUITY	5,500.00	$	564,850.00
ASPEN INSURANCE HOLDINGS LTD	EQUITY	10,300.00	$	497,490.00
ASPEN INSURANCE HOLDINGS LTD	EQUITY	21,300.00	$	1,028,790.00
ASPEN TECHNOLOGY INC	EQUITY	75,023.00	$	2,832,868.48
ASPEN TECHNOLOGY INC	EQUITY	75,072.00	$	2,834,718.72
ASSOCIATED BANC CORP	EQUITY	187,700.00	$	3,519,375.00

ASSOCIATED BANC CORP	EQUITY	153,000.00	$	2,868,750.00
ASSOCIATED BANC CORP	EQUITY	30,600.00	$	573,750.00
ASSURANT INC	EQUITY	50,300.00	$	4,051,162.00
ASSURANT INC	EQUITY	18,200.00	$	1,465,828.00
ASSURED GUARANTY LTD	EQUITY	21,300.00	$	562,959.00
ASSURED GUARANTY LTD	EQUITY	89,213.00	$	2,357,899.59
ASSURED GUARANTY LTD	EQUITY	31,300.00	$	827,259.00
AT+T INC	EQUITY	76,117.00	$	2,619,185.97
AT+T INC	EQUITY	803,100.00	$	27,634,671.00
AT+T INC	EQUITY	713,058.00	$	24,536,325.78
AT+T INC	EQUITY	392,000.00	$	13,488,720.00
AT+T INC	EQUITY	474,831.00	$	16,338,934.71
AT+T INC	EQUITY	213,435.00	$	7,344,298.35
AT+T INC	EQUITY	172,600.00	$	5,939,166.00
AT+T INC	EQUITY	396,268.00	$	13,635,581.88
ATHENAHEALTH INC	EQUITY	92,000.00	$	14,809,240.00
ATHENAHEALTH INC	EQUITY	2,000.00	$	321,940.00
ATLAS AIR WORLDWIDE HOLDINGS	EQUITY	73,710.00	$	3,047,171.40
ATLASSIAN CORP PLC CLASS A	EQUITY	15,269.00	$	459,291.52
ATLASSIAN CORP PLC CLASS A	EQUITY	4,163.00	$	125,223.04
ATLASSIAN CORP PLC CLASS A	EQUITY	14,400.00	$	433,152.00
ATMEL CORP	EQUITY	15,200.00	$	130,872.00
ATMOS ENERGY CORP	EQUITY	5,300.00	$	334,112.00
AUTODESK INC	EQUITY	11,500.00	$	700,695.00
AUTOLIV INC	EQUITY	31,600.00	$	3,942,732.00
AUTOMATIC DATA PROCESSING	EQUITY	64,900.00	$	5,498,328.00
AUTOMATIC DATA PROCESSING	EQUITY	128,700.00	$	10,903,464.00
AUTOMATIC DATA PROCESSING	EQUITY	140,100.00	$	11,869,272.00
AUTOMATIC DATA PROCESSING	EQUITY	86,910.00	$	7,363,015.20
AUTOMATIC DATA PROCESSING	EQUITY	43,000.00	$	3,642,960.00
AUTONATION INC	EQUITY	23,100.00	$	1,378,146.00
AUTONATION INC	EQUITY	8,400.00	$	501,144.00
AUTOZONE INC	EQUITY	12,100.00	$	8,977,111.00
AUTOZONE INC	EQUITY	9,609.00	$	7,129,013.19
AUTOZONE INC	EQUITY	6,500.00	$	4,822,415.00
AUTOZONE INC	EQUITY	8,610.00	$	6,387,845.10
AUTOZONE INC	EQUITY	4,100.00	$	3,041,831.00
AVAGO TECHNOLOGIES LTD	EQUITY	131,000.00	$	19,014,650.00
AVAGO TECHNOLOGIES LTD	EQUITY	133,400.00	$	19,363,010.00
AVAGO TECHNOLOGIES LTD	EQUITY	33,100.00	$	4,804,465.00
AVAGO TECHNOLOGIES LTD	EQUITY	7,300.00	$	1,059,595.00
AVAGO TECHNOLOGIES LTD	EQUITY	59,700.00	$	8,665,455.00
AVALONBAY COMMUNITIES INC	EQUITY	56,400.00	$	10,384,932.00
AVALONBAY COMMUNITIES INC	EQUITY	25,500.00	$	4,695,315.00
AVERY DENNISON CORP	EQUITY	73,500.00	$	4,605,510.00
AVERY DENNISON CORP	EQUITY	9,700.00	$	607,802.00
AVERY DENNISON CORP	EQUITY	23,600.00	$	1,478,776.00
AVID TECHNOLOGY INC	EQUITY	274,660.00	$	2,002,271.40
AVIS BUDGET GROUP INC	EQUITY	14,200.00	$	515,318.00

AVIS BUDGET GROUP INC	EQUITY	5,800.00	$	210,482.00
AVISTA CORP	EQUITY	126,542.00	$	4,475,790.54
AVNET INC	EQUITY	17,700.00	$	758,268.00
AVNET INC	EQUITY	3,900.00	$	167,076.00
AVON PRODUCTS INC	EQUITY	4,900.00	$	19,845.00
AXALTA COATING SYSTEMS LTD	EQUITY	113,430.00	$	3,022,909.50
AXALTA COATING SYSTEMS LTD	EQUITY	15,800.00	$	421,070.00
AXALTA COATING SYSTEMS LTD	EQUITY	5,300.00	$	141,245.00
AXIALL CORP	EQUITY	56,300.00	$	867,020.00
AXIALL CORP	EQUITY	118,200.00	$	1,820,280.00
AXIALL CORP	EQUITY	4,750.00	$	73,150.00
AXIS CAPITAL HOLDINGS LTD	EQUITY	54,700.00	$	3,075,234.00
AXIS CAPITAL HOLDINGS LTD	EQUITY	4,900.00	$	275,478.00
B/E AEROSPACE INC	EQUITY	5,600.00	$	237,272.00
BABCOCK + WILCOX ENTERPR	EQUITY	94,520.00	$	1,972,632.40
BABCOCK + WILCOX ENTERPR	EQUITY	2,800.00	$	58,436.00
BAIDU INC SPON ADR	EQUITY	60,500.00	$	11,436,920.00
BAIDU INC SPON ADR	EQUITY	185,000.00	$	34,972,400.00
BAKER HUGHES INC	EQUITY	133,700.00	$	6,170,255.00
BAKER HUGHES INC	EQUITY	107,000.00	$	4,938,050.00
BAKER HUGHES INC	EQUITY	53,344.00	$	2,461,825.60
BAKER HUGHES INC	EQUITY	26,000.00	$	1,199,900.00
BALL CORP	EQUITY	14,600.00	$	1,061,858.00
BALL CORP	EQUITY	14,300.00	$	1,040,039.00
BANCFIRST CORP	EQUITY	15,500.00	$	908,610.00
BANCORPSOUTH INC	EQUITY	164,600.00	$	3,948,754.00
BANCORPSOUTH INC	EQUITY	84,752.00	$	2,033,200.48
BANK OF AMERICA CORP	EQUITY	2,042,000.00	$	34,366,860.00
BANK OF AMERICA CORP	EQUITY	2,058,200.00	$	34,639,506.00
BANK OF AMERICA CORP	EQUITY	1,317,028.00	$	22,165,581.24
BANK OF AMERICA CORP	EQUITY	419,477.00	$	7,059,797.91
BANK OF AMERICA CORP	EQUITY	1,093,841.00	$	18,409,344.03
BANK OF AMERICA CORP	EQUITY	555,100.00	$	9,342,333.00
BANK OF AMERICA CORP	EQUITY	1,568,100.00	$	26,391,123.00
BANK OF AMERICA CORP	EQUITY	760,900.00	$	12,805,947.00
BANK OF HAWAII CORP	EQUITY	18,500.00	$	1,163,650.00
BANK OF NEW YORK MELLON CORP	EQUITY	85,300.00	$	3,516,066.00
BANK OF NEW YORK MELLON CORP	EQUITY	29,500.00	$	1,215,990.00
BANK OF NEW YORK MELLON CORP	EQUITY	79,800.00	$	3,289,356.00
BANK OF NEW YORK MELLON CORP	EQUITY	67,500.00	$	2,782,350.00
BANK OF THE OZARKS	EQUITY	44,007.00	$	2,176,586.22
BANKUNITED INC	EQUITY	114,700.00	$	4,136,082.00
BANKUNITED INC	EQUITY	52,600.00	$	1,896,756.00
BANNER CORPORATION	EQUITY	29,081.00	$	1,333,654.66
BANNER CORPORATION	EQUITY	26,300.00	$	1,206,118.00
BARNES GROUP INC	EQUITY	33,990.00	$	1,202,906.10
BAXALTA INC	EQUITY	119,551.00	$	4,666,075.53
BAXALTA INC	EQUITY	144,200.00	$	5,628,126.00
BAXALTA INC	EQUITY	27,200.00	$	1,061,616.00

BAXTER INTERNATIONAL INC	EQUITY	27,600.00	$	1,052,940.00
BB+T CORP	EQUITY	220,600.00	$	8,340,886.00
BB+T CORP	EQUITY	141,500.00	$	5,350,115.00
BB+T CORP	EQUITY	40,800.00	$	1,542,648.00
BBCN BANCORP INC	EQUITY	54,700.00	$	941,934.00
BEACON ROOFING SUPPLY INC	EQUITY	38,505.00	$	1,585,635.90
BECTON DICKINSON AND CO	EQUITY	13,000.00	$	2,003,170.00
BECTON DICKINSON AND CO	EQUITY	26,291.00	$	4,051,180.19
BECTON DICKINSON AND CO	EQUITY	33,700.00	$	5,192,833.00
BECTON DICKINSON AND CO	EQUITY	10,080.00	$	1,553,227.20
BED BATH + BEYOND INC	EQUITY	8,200.00	$	395,650.00
BELDEN INC	EQUITY	85,320.00	$	4,068,057.60
BEMIS COMPANY	EQUITY	4,700.00	$	210,043.00
BENCHMARK ELECTRONICS INC	EQUITY	52,900.00	$	1,093,443.00
BERKSHIRE HATHAWAY INC CL B	EQUITY	142,400.00	$	18,802,496.00
BERKSHIRE HATHAWAY INC CL B	EQUITY	253,100.00	$	33,419,324.00
BERKSHIRE HATHAWAY INC CL B	EQUITY	58,462.00	$	7,719,322.48
BERKSHIRE HATHAWAY INC CL B	EQUITY	1,200.00	$	158,448.00
BERKSHIRE HATHAWAY INC CL B	EQUITY	242,300.00	$	31,993,292.00
BERRY PLASTICS GROUP INC	EQUITY	46,309.00	$	1,675,459.62
BEST BUY CO INC	EQUITY	142,400.00	$	4,336,080.00
BEST BUY CO INC	EQUITY	49,700.00	$	1,513,365.00
BEST BUY CO INC	EQUITY	43,200.00	$	1,315,440.00
BIG LOTS INC	EQUITY	52,000.00	$	2,004,080.00
BIO RAD LABORATORIES A	EQUITY	5,900.00	$	818,094.00
BIO TECHNE CORP	EQUITY	6,600.00	$	594,000.00
BIO TECHNE CORP	EQUITY	1,900.00	$	171,000.00
BIOGEN INC	EQUITY	63,900.00	$	19,575,765.00
BIOGEN INC	EQUITY	35,235.00	$	10,794,242.25
BIOGEN INC	EQUITY	50,500.00	$	15,470,675.00
BIOGEN INC	EQUITY	9,700.00	$	2,971,595.00
BIOMARIN PHARMACEUTICAL INC	EQUITY	123,900.00	$	12,979,764.00
BIOMARIN PHARMACEUTICAL INC	EQUITY	43,600.00	$	4,567,536.00
BIOMARIN PHARMACEUTICAL INC	EQUITY	18,370.00	$	1,924,441.20
BIOMARIN PHARMACEUTICAL INC	EQUITY	400.00	$	41,904.00
BIOMARIN PHARMACEUTICAL INC	EQUITY	173,000.00	$	18,123,480.00
BIOMARIN PHARMACEUTICAL INC	EQUITY	50,100.00	$	5,248,476.00
BIOMED REALTY TRUST INC	EQUITY	10,900.00	$	258,221.00
BLACK HILLS CORP	EQUITY	32,011.00	$	1,486,270.73
BLACK HILLS CORP	EQUITY	33,200.00	$	1,541,476.00
BLACK KNIGHT FINANCIAL CL A	EQUITY	400.00	$	13,224.00
BLACKROCK INC	EQUITY	39,500.00	$	13,450,540.00
BLACKROCK INC	EQUITY	8,300.00	$	2,826,316.00
BLACKROCK INC	EQUITY	16,953.00	$	5,772,835.56
BLACKROCK INC	EQUITY	5,500.00	$	1,872,860.00
BLACKSTONE MORTGAGE TRU CL A	EQUITY	171,706.00	$	4,594,852.56
BLACKSTONE MORTGAGE TRU CL A	EQUITY	72,917.00	$	1,951,258.92
BLOOMIN BRANDS INC	EQUITY	12,308.00	$	207,882.12
BLUEBIRD BIO INC	EQUITY	18,900.00	$	1,213,758.00

BNC BANCORP	EQUITY	9,315.00	$	236,414.70
BOEING CO/THE	EQUITY	236,000.00	$	34,123,240.00
BOEING CO/THE	EQUITY	89,383.00	$	12,923,887.97
BOEING CO/THE	EQUITY	110,100.00	$	15,919,359.00
BOEING CO/THE	EQUITY	32,500.00	$	4,699,175.00
BOEING CO/THE	EQUITY	86,548.00	$	12,513,975.32
BOEING CO/THE	EQUITY	81,900.00	$	11,841,921.00
BOJANGLES INC	EQUITY	2,529.00	$	40,135.23
BOK FINANCIAL CORPORATION	EQUITY	1,300.00	$	77,727.00
BOOT BARN HOLDINGS INC	EQUITY	46,406.00	$	570,329.74
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	268,510.00	$	8,283,533.50
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	38,200.00	$	1,178,470.00
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	4,800.00	$	148,080.00
BORGWARNER INC	EQUITY	104,000.00	$	4,495,920.00
BORGWARNER INC	EQUITY	10,900.00	$	471,207.00
BOSTON BEER COMPANY INC A	EQUITY	7,100.00	$	1,433,561.00
BOSTON PRIVATE FINL HOLDING	EQUITY	79,711.00	$	903,922.74
BOSTON PROPERTIES INC	EQUITY	52,500.00	$	6,695,850.00
BOSTON PROPERTIES INC	EQUITY	68,700.00	$	8,761,998.00
BOSTON PROPERTIES INC	EQUITY	8,800.00	$	1,122,352.00
BOSTON SCIENTIFIC CORP	EQUITY	779,200.00	$	14,368,448.00
BOSTON SCIENTIFIC CORP	EQUITY	43,443.00	$	801,088.92
BOSTON SCIENTIFIC CORP	EQUITY	246,100.00	$	4,538,084.00
BOSTON SCIENTIFIC CORP	EQUITY	35,000.00	$	645,400.00
BOSTON SCIENTIFIC CORP	EQUITY	102,700.00	$	1,893,788.00
BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	27,998.00	$	832,380.54
BOYD GAMING CORP	EQUITY	203,030.00	$	4,034,206.10
BP PLC SPONS ADR	EQUITY	481,600.00	$	15,054,816.00
BRANDYWINE REALTY TRUST	EQUITY	8,900.00	$	121,574.00
BRAVO BRIO RESTAURANT GROUP	EQUITY	63,500.00	$	571,500.00
BRINK S CO/THE	EQUITY	43,700.00	$	1,261,182.00
BRINKER INTERNATIONAL INC	EQUITY	9,100.00	$	436,345.00
BRINKER INTERNATIONAL INC	EQUITY	59,800.00	$	2,867,410.00
BRINKER INTERNATIONAL INC	EQUITY	3,800.00	$	182,210.00
BRISTOL MYERS SQUIBB CO	EQUITY	417,000.00	$	28,685,430.00
BRISTOL MYERS SQUIBB CO	EQUITY	256,122.00	$	17,618,632.38
BRISTOL MYERS SQUIBB CO	EQUITY	116,300.00	$	8,000,277.00
BRISTOL MYERS SQUIBB CO	EQUITY	129,843.00	$	8,931,899.97
BRISTOL MYERS SQUIBB CO	EQUITY	109,600.00	$	7,539,384.00
BRIXMOR PROPERTY GROUP INC	EQUITY	111,919.00	$	2,889,748.58
BRIXMOR PROPERTY GROUP INC	EQUITY	9,100.00	$	234,962.00
BROADCOM CORP CL A	EQUITY	74,800.00	$	4,324,936.00
BROADCOM CORP CL A	EQUITY	28,360.00	$	1,639,775.20
BROADCOM CORP CL A	EQUITY	12,300.00	$	711,186.00
BROADCOM CORP CL A	EQUITY	80,200.00	$	4,637,164.00
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	42,400.00	$	2,278,152.00
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	113,995.00	$	6,124,951.35
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	55,600.00	$	2,987,388.00
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	64,000.00	$	3,438,720.00

BROCADE COMMUNICATIONS SYS	EQUITY	58,600.00	$	537,948.00
BROCADE COMMUNICATIONS SYS	EQUITY	31,866.00	$	292,529.88
BROCADE COMMUNICATIONS SYS	EQUITY	386,100.00	$	3,544,398.00
BROCADE COMMUNICATIONS SYS	EQUITY	88,700.00	$	814,266.00
BROOKDALE SENIOR LIVING INC	EQUITY	4,800.00	$	88,608.00
BROOKLINE BANCORP INC	EQUITY	44,278.00	$	509,197.00
BROOKLINE BANCORP INC	EQUITY	99,100.00	$	1,139,650.00
BROWN + BROWN INC	EQUITY	3,100.00	$	99,510.00
BROWN FORMAN CORP CLASS A	EQUITY	10,000.00	$	1,101,100.00
BROWN FORMAN CORP CLASS A	EQUITY	14,900.00	$	1,640,639.00
BROWN FORMAN CORP CLASS B	EQUITY	31,700.00	$	3,147,176.00
BROWN FORMAN CORP CLASS B	EQUITY	20,600.00	$	2,045,168.00
BRUKER CORP	EQUITY	11,812.00	$	286,677.24
BRUKER CORP	EQUITY	8,031.00	$	194,912.37
BRUKER CORP	EQUITY	2,700.00	$	65,529.00
BRUNSWICK CORP	EQUITY	279,200.00	$	14,102,392.00
BRUNSWICK CORP	EQUITY	16,400.00	$	828,364.00
BRUNSWICK CORP	EQUITY	5,100.00	$	257,601.00
BUILD A BEAR WORKSHOP INC	EQUITY	297,623.00	$	3,642,905.52
BUNGE LTD	EQUITY	304,800.00	$	20,811,744.00
BUNGE LTD	EQUITY	129,563.00	$	8,846,561.64
BUNGE LTD	EQUITY	53,200.00	$	3,632,496.00
BUNGE LTD	EQUITY	8,800.00	$	600,864.00
BURLINGTON STORES INC	EQUITY	40,265.00	$	1,727,368.50
BURLINGTON STORES INC	EQUITY	117,085.00	$	5,022,946.50
BWX TECHNOLOGIES INC	EQUITY	19,900.00	$	632,223.00
BWX TECHNOLOGIES INC	EQUITY	43,600.00	$	1,385,172.00
C.H. ROBINSON WORLDWIDE INC	EQUITY	49,800.00	$	3,088,596.00
C.H. ROBINSON WORLDWIDE INC	EQUITY	7,100.00	$	440,342.00
CA INC	EQUITY	42,300.00	$	1,208,088.00
CA INC	EQUITY	9,851.00	$	281,344.56
CA INC	EQUITY	55,800.00	$	1,593,648.00
CA INC	EQUITY	15,200.00	$	434,112.00
CABELA S INC	EQUITY	6,187.00	$	289,118.51
CABELA S INC	EQUITY	2,500.00	$	116,825.00
CABLE ONE INC	EQUITY	1,800.00	$	780,588.00
CABLE ONE INC	EQUITY	200.00	$	86,732.00
CABLEVISION SYSTEMS NY GRP A	EQUITY	24,651.00	$	786,366.90
CABLEVISION SYSTEMS NY GRP A	EQUITY	12,600.00	$	401,940.00
CABLEVISION SYSTEMS NY GRP A	EQUITY	16,700.00	$	532,730.00
CABOT CORP	EQUITY	99,400.00	$	4,063,472.00
CABOT CORP	EQUITY	3,200.00	$	130,816.00
CABOT MICROELECTRONICS CORP	EQUITY	16,086.00	$	704,245.08
CABOT MICROELECTRONICS CORP	EQUITY	21,300.00	$	932,514.00
CABOT OIL + GAS CORP	EQUITY	324,100.00	$	5,733,329.00
CABOT OIL + GAS CORP	EQUITY	19,900.00	$	352,031.00
CACI INTERNATIONAL INC CL A	EQUITY	11,300.00	$	1,048,414.00
CADENCE DESIGN SYS INC	EQUITY	45,200.00	$	940,612.00
CADENCE DESIGN SYS INC	EQUITY	131,900.00	$	2,744,839.00

CADENCE DESIGN SYS INC	EQUITY	257,100.00	$	5,350,251.00
CADENCE DESIGN SYS INC	EQUITY	32,500.00	$	676,325.00
CAESARSTONE SDOT YAM LTD	EQUITY	50,772.00	$	2,200,458.48
CAL MAINE FOODS INC	EQUITY	89,040.00	$	4,126,113.60
CALAMOS ASSET MANAGEMENT A	EQUITY	16,500.00	$	159,720.00
CALAMP CORP	EQUITY	84,320.00	$	1,680,497.60
CALATLANTIC GROUP INC	EQUITY	23,864.00	$	904,922.88
CALERES INC	EQUITY	41,100.00	$	1,102,302.00
CALIFORNIA RESOURCES CORP	EQUITY	16,700.00	$	38,911.00
CALLON PETROLEUM CO	EQUITY	317,100.00	$	2,644,614.00
CALPINE CORP	EQUITY	15,100.00	$	218,497.00
CAMBREX CORP	EQUITY	155,004.00	$	7,299,138.36
CAMDEN PROPERTY TRUST	EQUITY	4,200.00	$	322,392.00
CAMERON INTERNATIONAL CORP	EQUITY	216,400.00	$	13,676,480.00
CAMERON INTERNATIONAL CORP	EQUITY	23,361.00	$	1,476,415.20
CAMERON INTERNATIONAL CORP	EQUITY	10,200.00	$	644,640.00
CAMPBELL SOUP CO	EQUITY	117,200.00	$	6,158,860.00
CAMPBELL SOUP CO	EQUITY	8,900.00	$	467,695.00
CAMPBELL SOUP CO	EQUITY	15,600.00	$	819,780.00
CANADIAN PACIFIC RAILWAY LTD	EQUITY	47,800.00	$	6,099,280.00
CAPITAL ONE FINANCIAL CORP	EQUITY	124,600.00	$	8,993,628.00
CAPITAL ONE FINANCIAL CORP	EQUITY	57,570.00	$	4,155,402.60
CAPITAL ONE FINANCIAL CORP	EQUITY	215,700.00	$	15,569,226.00
CAPITAL ONE FINANCIAL CORP	EQUITY	68,000.00	$	4,908,240.00
CAPITAL ONE FINANCIAL CORP	EQUITY	104,490.00	$	7,542,088.20
CAPITAL ONE FINANCIAL CORP	EQUITY	38,700.00	$	2,793,366.00
CARDINAL HEALTH INC	EQUITY	133,365.00	$	11,905,493.55
CARDINAL HEALTH INC	EQUITY	225,100.00	$	20,094,677.00
CARDINAL HEALTH INC	EQUITY	42,900.00	$	3,829,683.00
CARDINAL HEALTH INC	EQUITY	85,590.00	$	7,640,619.30
CARDINAL HEALTH INC	EQUITY	84,500.00	$	7,543,315.00
CARDTRONICS INC	EQUITY	74,270.00	$	2,499,185.50
CARE CAPITAL PROPERTIES INC	EQUITY	4,175.00	$	127,629.75
CARLISLE COS INC	EQUITY	8,900.00	$	789,341.00
CARLISLE COS INC	EQUITY	36,479.00	$	3,235,322.51
CARLISLE COS INC	EQUITY	8,774.00	$	778,166.06
CARLISLE COS INC	EQUITY	5,800.00	$	514,402.00
CARLISLE COS INC	EQUITY	3,300.00	$	292,677.00
CARMAX INC	EQUITY	12,900.00	$	696,213.00
CARMIKE CINEMAS INC	EQUITY	25,551.00	$	586,139.94
CARNIVAL CORP	EQUITY	16,700.00	$	909,816.00
CARNIVAL CORP	EQUITY	83,600.00	$	4,554,528.00
CARNIVAL CORP	EQUITY	118,200.00	$	6,439,536.00
CARNIVAL CORP	EQUITY	471,300.00	$	25,676,424.00
CARNIVAL CORP	EQUITY	22,700.00	$	1,236,696.00
CARRIZO OIL + GAS INC	EQUITY	83,100.00	$	2,458,098.00
CARRIZO OIL + GAS INC	EQUITY	49,515.00	$	1,464,653.70
CARTER S INC	EQUITY	229,400.00	$	20,423,482.00
CARTER S INC	EQUITY	7,400.00	$	658,822.00

CARTER S INC	EQUITY	20,532.00	$	1,827,963.96
CARTER S INC	EQUITY	11,900.00	$	1,059,457.00
CARTER S INC	EQUITY	23,800.00	$	2,118,914.00
CASCADE BANCORP	EQUITY	25,000.00	$	151,750.00
CASELLA WASTE SYSTEMS INC A	EQUITY	269,509.00	$	1,611,663.82
CASH AMERICA INTL INC	EQUITY	23,100.00	$	691,845.00
CATALENT INC	EQUITY	12,211.00	$	305,641.33
CATCHMARK TIMBER TRUST INC A	EQUITY	68,300.00	$	772,473.00
CATERPILLAR INC	EQUITY	57,200.00	$	3,887,312.00
CATERPILLAR INC	EQUITY	54,100.00	$	3,676,636.00
CATERPILLAR INC	EQUITY	34,500.00	$	2,344,620.00
CBL + ASSOCIATES PROPERTIES	EQUITY	120,603.00	$	1,491,859.11
CBL + ASSOCIATES PROPERTIES	EQUITY	63,597.00	$	786,694.89
CBL + ASSOCIATES PROPERTIES	EQUITY	8,900.00	$	110,093.00
CBOE HOLDINGS INC	EQUITY	3,000.00	$	194,700.00
CBOE HOLDINGS INC	EQUITY	4,700.00	$	305,030.00
CBRE GROUP INC A	EQUITY	97,544.00	$	3,373,071.52
CBRE GROUP INC A	EQUITY	333,200.00	$	11,522,056.00
CBRE GROUP INC A	EQUITY	102,480.00	$	3,543,758.40
CBRE GROUP INC A	EQUITY	49,900.00	$	1,725,542.00
CBRE GROUP INC A	EQUITY	13,900.00	$	480,662.00
CBS CORP CLASS B NON VOTING	EQUITY	216,800.00	$	10,217,784.00
CBS CORP CLASS B NON VOTING	EQUITY	145,400.00	$	6,852,702.00
CBS CORP CLASS B NON VOTING	EQUITY	179,082.00	$	8,440,134.66
CBS CORP CLASS B NON VOTING	EQUITY	95,110.00	$	4,482,534.30
CBS CORP CLASS B NON VOTING	EQUITY	52,648.00	$	2,481,300.24
CBS CORP CLASS B NON VOTING	EQUITY	26,600.00	$	1,253,658.00
CDK GLOBAL INC	EQUITY	24,500.00	$	1,163,015.00
CDK GLOBAL INC	EQUITY	42,900.00	$	2,036,463.00
CDK GLOBAL INC	EQUITY	29,899.00	$	1,419,305.53
CDK GLOBAL INC	EQUITY	48,766.00	$	2,314,922.02
CDW CORP/DE	EQUITY	51,300.00	$	2,156,652.00
CDW CORP/DE	EQUITY	16,759.00	$	704,548.36
CDW CORP/DE	EQUITY	56,600.00	$	2,379,464.00
CDW CORP/DE	EQUITY	29,042.00	$	1,220,925.68
CDW CORP/DE	EQUITY	54,100.00	$	2,274,364.00
CECO ENVIRONMENTAL CORP	EQUITY	40,561.00	$	311,508.48
CEDAR REALTY TRUST INC	EQUITY	148,800.00	$	1,053,504.00
CELANESE CORP SERIES A	EQUITY	53,900.00	$	3,629,087.00
CELANESE CORP SERIES A	EQUITY	10,000.00	$	673,300.00
CELESTICA INC	EQUITY	385,990.00	$	4,257,469.70
CELGENE CORP	EQUITY	245,200.00	$	29,365,152.00
CELGENE CORP	EQUITY	115,900.00	$	13,880,184.00
CELGENE CORP	EQUITY	190,300.00	$	22,790,328.00
CELGENE CORP	EQUITY	105,117.00	$	12,588,811.92
CELGENE CORP	EQUITY	74,070.00	$	8,870,623.20
CELGENE CORP	EQUITY	101,074.00	$	12,104,622.24
CELGENE CORP	EQUITY	126,400.00	$	15,137,664.00
CELLDEX THERAPEUTICS INC	EQUITY	22,000.00	$	344,960.00

CENTENE CORP	EQUITY	53,380.00	$	3,512,937.80
CENTENE CORP	EQUITY	41,200.00	$	2,711,372.00
CENTENE CORP	EQUITY	66,600.00	$	4,382,946.00
CENTERPOINT ENERGY INC	EQUITY	140,000.00	$	2,570,400.00
CENTERPOINT ENERGY INC	EQUITY	662,211.00	$	12,158,193.96
CENTERPOINT ENERGY INC	EQUITY	16,800.00	$	308,448.00
CENTERSTATE BANKS INC	EQUITY	47,200.00	$	738,680.00
CENTRAL GARDEN AND PET CO A	EQUITY	67,800.00	$	922,080.00
CENTRAL PACIFIC FINANCIAL CO	EQUITY	46,400.00	$	1,021,728.00
CENTURY ALUMINUM COMPANY	EQUITY	461,900.00	$	2,041,598.00
CENTURYLINK INC	EQUITY	840,800.00	$	21,154,528.00
CENTURYLINK INC	EQUITY	82,000.00	$	2,063,120.00
CENTURYLINK INC	EQUITY	38,500.00	$	968,660.00
CERNER CORP	EQUITY	39,900.00	$	2,400,783.00
CERNER CORP	EQUITY	227,400.00	$	13,682,658.00
CERNER CORP	EQUITY	65,500.00	$	3,941,135.00
CF INDUSTRIES HOLDINGS INC	EQUITY	29,800.00	$	1,216,138.00
CF INDUSTRIES HOLDINGS INC	EQUITY	172,255.00	$	7,029,726.55
CF INDUSTRIES HOLDINGS INC	EQUITY	103,500.00	$	4,223,835.00
CF INDUSTRIES HOLDINGS INC	EQUITY	20,500.00	$	836,605.00
CHARLES RIVER LABORATORIES	EQUITY	4,800.00	$	385,872.00
CHARLES RIVER LABORATORIES	EQUITY	7,600.00	$	610,964.00
CHARLES RIVER LABORATORIES	EQUITY	4,500.00	$	361,755.00
CHARTER COMMUNICATION A	EQUITY	53,400.00	$	9,777,540.00
CHARTER COMMUNICATION A	EQUITY	1,200.00	$	219,720.00
CHARTER COMMUNICATION A	EQUITY	5,600.00	$	1,025,360.00
CHATHAM LODGING TRUST	EQUITY	46,300.00	$	948,224.00
CHECK POINT SOFTWARE TECH	EQUITY	155,503.00	$	12,654,834.14
CHECKPOINT SYSTEMS INC	EQUITY	18,100.00	$	113,487.00
CHEMOURS CO/THE	EQUITY	160,817.00	$	861,979.12
CHEMOURS CO/THE	EQUITY	10,140.00	$	54,350.40
CHEMTURA CORP	EQUITY	141,900.00	$	3,869,613.00
CHEMTURA CORP	EQUITY	21,120.00	$	575,942.40
CHENIERE ENERGY INC	EQUITY	28,900.00	$	1,076,525.00
CHESAPEAKE ENERGY CORP	EQUITY	29,700.00	$	133,650.00
CHESAPEAKE LODGING TRUST	EQUITY	118,950.00	$	2,992,782.00
CHESAPEAKE UTILITIES CORP	EQUITY	7,000.00	$	397,250.00
CHEVRON CORP	EQUITY	180,674.00	$	16,253,433.04
CHEVRON CORP	EQUITY	323,000.00	$	29,057,080.00
CHEVRON CORP	EQUITY	35,608.00	$	3,203,295.68
CHEVRON CORP	EQUITY	124,200.00	$	11,173,032.00
CHEVRON CORP	EQUITY	127,900.00	$	11,505,884.00
CHEVRON CORP	EQUITY	77,850.00	$	7,003,386.00
CHEVRON CORP	EQUITY	100,500.00	$	9,040,980.00
CHICAGO BRIDGE + IRON CO NV	EQUITY	71,800.00	$	2,799,482.00
CHICAGO BRIDGE + IRON CO NV	EQUITY	5,200.00	$	202,748.00
CHILDREN S PLACE INC/THE	EQUITY	8,600.00	$	474,720.00
CHIMERA INVESTMENT CORP	EQUITY	11,000.00	$	150,040.00
CHIPOTLE MEXICAN GRILL INC	EQUITY	26,570.00	$	12,749,614.50

CHIPOTLE MEXICAN GRILL INC	EQUITY	2,000.00	$	959,700.00
CHIPOTLE MEXICAN GRILL INC	EQUITY	34,800.00	$	16,698,780.00
CHIPOTLE MEXICAN GRILL INC	EQUITY	1,500.00	$	719,775.00
CHOICE HOTELS INTL INC	EQUITY	5,300.00	$	267,173.00
CHOICE HOTELS INTL INC	EQUITY	1,200.00	$	60,492.00
CHUBB CORP	EQUITY	125,200.00	$	16,606,528.00
CHUBB CORP	EQUITY	11,100.00	$	1,472,304.00
CHUBB LTD	EQUITY	173,500.00	$	20,273,475.00
CHUBB LTD	EQUITY	36,095.00	$	4,217,700.75
CHUBB LTD	EQUITY	17,400.00	$	2,033,190.00
CHURCH + DWIGHT CO INC	EQUITY	23,305.00	$	1,978,128.40
CHURCH + DWIGHT CO INC	EQUITY	56,900.00	$	4,829,672.00
CHURCH + DWIGHT CO INC	EQUITY	26,400.00	$	2,240,832.00
CIENA CORP	EQUITY	31,700.00	$	655,873.00
CIGNA CORP	EQUITY	68,500.00	$	10,023,605.00
CIGNA CORP	EQUITY	38,400.00	$	5,619,072.00
CIGNA CORP	EQUITY	10,347.00	$	1,514,076.51
CIGNA CORP	EQUITY	75,900.00	$	11,106,447.00
CIGNA CORP	EQUITY	58,705.00	$	8,590,302.65
CIGNA CORP	EQUITY	12,000.00	$	1,755,960.00
CIGNA CORP	EQUITY	53,600.00	$	7,843,288.00
CIMAREX ENERGY CO	EQUITY	25,200.00	$	2,252,376.00
CINCINNATI BELL INC	EQUITY	1,214,450.00	$	4,372,020.00
CINCINNATI FINANCIAL CORP	EQUITY	5,300.00	$	313,601.00
CINEMARK HOLDINGS INC	EQUITY	22,900.00	$	765,547.00
CINEMARK HOLDINGS INC	EQUITY	11,200.00	$	374,416.00
CINTAS CORP	EQUITY	12,400.00	$	1,129,020.00
CINTAS CORP	EQUITY	6,053.00	$	551,125.65
CINTAS CORP	EQUITY	38,000.00	$	3,459,900.00
CINTAS CORP	EQUITY	45,100.00	$	4,106,355.00
CINTAS CORP	EQUITY	32,700.00	$	2,977,335.00
CIRCOR INTERNATIONAL INC	EQUITY	37,800.00	$	1,593,270.00
CIRRUS LOGIC INC	EQUITY	102,440.00	$	3,025,053.20
CIRRUS LOGIC INC	EQUITY	97,400.00	$	2,876,222.00
CISCO SYSTEMS INC	EQUITY	604,400.00	$	16,412,482.00
CISCO SYSTEMS INC	EQUITY	731,956.00	$	19,876,265.18
CISCO SYSTEMS INC	EQUITY	673,700.00	$	18,294,323.50
CISCO SYSTEMS INC	EQUITY	682,925.00	$	18,544,828.38
CISCO SYSTEMS INC	EQUITY	531,600.00	$	14,435,598.00
CIT GROUP INC	EQUITY	25,894.00	$	1,027,991.80
CIT GROUP INC	EQUITY	105,300.00	$	4,180,410.00
CIT GROUP INC	EQUITY	7,100.00	$	281,870.00
CITIGROUP INC	EQUITY	767,400.00	$	39,712,950.00
CITIGROUP INC	EQUITY	602,500.00	$	31,179,375.00
CITIGROUP INC	EQUITY	404,793.00	$	20,948,037.75
CITIGROUP INC	EQUITY	356,380.00	$	18,442,665.00
CITIGROUP INC	EQUITY	312,000.00	$	16,146,000.00
CITIGROUP INC	EQUITY	404,210.00	$	20,917,867.50
CITIGROUP INC	EQUITY	237,260.00	$	12,278,205.00

CITIZENS FINANCIAL GROUP	EQUITY	223,358.00	$	5,849,746.02
CITIZENS FINANCIAL GROUP	EQUITY	27,600.00	$	722,844.00
CITRIX SYSTEMS INC	EQUITY	297,800.00	$	22,528,570.00
CITRIX SYSTEMS INC	EQUITY	13,763.00	$	1,041,170.95
CITRIX SYSTEMS INC	EQUITY	4,000.00	$	302,600.00
CITRIX SYSTEMS INC	EQUITY	34,200.00	$	2,587,230.00
CITRIX SYSTEMS INC	EQUITY	8,500.00	$	643,025.00
CLARCOR INC	EQUITY	18,391.00	$	913,664.88
CLEAN HARBORS INC	EQUITY	3,000.00	$	124,950.00
CLOROX COMPANY	EQUITY	92,669.00	$	11,753,209.27
CLOROX COMPANY	EQUITY	16,600.00	$	2,105,378.00
CLOROX COMPANY	EQUITY	6,900.00	$	875,127.00
CLUBCORP HOLDINGS INC	EQUITY	192,400.00	$	3,515,148.00
CME GROUP INC	EQUITY	109,703.00	$	9,939,091.80
CME GROUP INC	EQUITY	63,500.00	$	5,753,100.00
CMS ENERGY CORP	EQUITY	633,200.00	$	22,845,856.00
CMS ENERGY CORP	EQUITY	164,300.00	$	5,927,944.00
CMS ENERGY CORP	EQUITY	29,300.00	$	1,057,144.00
CNA FINANCIAL CORP	EQUITY	162,247.00	$	5,702,982.05
CNA FINANCIAL CORP	EQUITY	700.00	$	24,605.00
CNB FINANCIAL CORP/PA	EQUITY	14,500.00	$	261,435.00
CNO FINANCIAL GROUP INC	EQUITY	147,717.00	$	2,819,917.53
COACH INC	EQUITY	10,400.00	$	340,392.00
COBALT INTERNATIONAL ENERGY	EQUITY	68,174.00	$	368,139.60
COBALT INTERNATIONAL ENERGY	EQUITY	400,600.00	$	2,163,240.00
COBALT INTERNATIONAL ENERGY	EQUITY	17,600.00	$	95,040.00
COBIZ FINANCIAL INC	EQUITY	34,997.00	$	469,659.74
COCA COLA CO/THE	EQUITY	23,500.00	$	1,009,560.00
COCA COLA CO/THE	EQUITY	461,000.00	$	19,804,560.00
COCA COLA CO/THE	EQUITY	128,751.00	$	5,531,142.96
COCA COLA CO/THE	EQUITY	146,900.00	$	6,310,824.00
COCA COLA CO/THE	EQUITY	291,700.00	$	12,531,432.00
COCA COLA ENTERPRISES	EQUITY	440,600.00	$	21,695,144.00
COCA COLA ENTERPRISES	EQUITY	70,200.00	$	3,456,648.00
COCA COLA ENTERPRISES	EQUITY	144,474.00	$	7,113,899.76
COCA COLA ENTERPRISES	EQUITY	11,800.00	$	581,032.00
COGNEX CORP	EQUITY	18,700.00	$	631,499.00
COGNIZANT TECH SOLUTIONS A	EQUITY	23,100.00	$	1,386,462.00
COGNIZANT TECH SOLUTIONS A	EQUITY	222,000.00	$	13,324,440.00
COGNIZANT TECH SOLUTIONS A	EQUITY	96,144.00	$	5,770,562.88
COGNIZANT TECH SOLUTIONS A	EQUITY	24,200.00	$	1,452,484.00
COGNIZANT TECH SOLUTIONS A	EQUITY	1,236.00	$	74,184.72
COGNIZANT TECH SOLUTIONS A	EQUITY	54,500.00	$	3,271,090.00
COHU INC	EQUITY	72,900.00	$	879,903.00
COLFAX CORP	EQUITY	5,400.00	$	126,090.00
COLGATE PALMOLIVE CO	EQUITY	39,900.00	$	2,658,138.00
COLGATE PALMOLIVE CO	EQUITY	184,400.00	$	12,284,728.00
COLONY CAPITAL INC A	EQUITY	68,800.00	$	1,340,224.00
COLUMBIA BANKING SYSTEM INC	EQUITY	92,300.00	$	3,000,673.00

COLUMBIA PIPELINE GROUP	EQUITY	313,700.00	$	6,274,000.00
COLUMBIA PIPELINE GROUP	EQUITY	21,900.00	$	438,000.00
COLUMBIA PROPERTY TRUST INC	EQUITY	166,600.00	$	3,911,768.00
COLUMBIA PROPERTY TRUST INC	EQUITY	6,600.00	$	154,968.00
COMCAST CORP CLASS A	EQUITY	637,500.00	$	35,974,125.00
COMCAST CORP CLASS A	EQUITY	475,400.00	$	26,826,822.00
COMCAST CORP CLASS A	EQUITY	695,238.00	$	39,232,280.34
COMCAST CORP CLASS A	EQUITY	256,100.00	$	14,451,723.00
COMCAST CORP CLASS A	EQUITY	58,900.00	$	3,323,727.00
COMCAST CORP CLASS A	EQUITY	245,200.00	$	13,836,636.00
COMCAST CORP CLASS A	EQUITY	462,000.00	$	26,070,660.00
COMERICA INC	EQUITY	11,500.00	$	481,045.00
COMFORT SYSTEMS USA INC	EQUITY	31,000.00	$	881,020.00
COMMERCE BANCSHARES INC	EQUITY	15,644.00	$	665,495.76
COMMERCIAL METALS CO	EQUITY	68,101.00	$	932,302.69
COMMSCOPE HOLDING CO INC	EQUITY	8,400.00	$	217,476.00
COMMSCOPE HOLDING CO INC	EQUITY	26,900.00	$	696,441.00
COMMUNICATIONS SALES + LE	EQUITY	6,100.00	$	114,009.00
COMMUNITY BANK SYSTEM INC	EQUITY	32,506.00	$	1,298,289.64
COMMUNITY HEALTH SYSTEMS INC	EQUITY	5,700.00	$	151,221.00
COMMUNITY TRUST BANCORP INC	EQUITY	21,430.00	$	749,192.80
COMMVAULT SYSTEMS INC	EQUITY	23,299.00	$	916,815.65
COMPASS MINERALS INTERNATION	EQUITY	16,000.00	$	1,204,320.00
COMPASS MINERALS INTERNATION	EQUITY	1,800.00	$	135,486.00
COMPUTER SCIENCES CORP	EQUITY	171,800.00	$	5,614,424.00
COMPUTER SCIENCES CORP	EQUITY	18,300.00	$	598,044.00
COMPUTER SCIENCES CORP	EQUITY	23,701.00	$	774,548.68
COMPUTER SCIENCES CORP	EQUITY	6,500.00	$	212,420.00
COMSCORE INC	EQUITY	210,221.00	$	8,650,594.15
CONAGRA FOODS INC	EQUITY	91,420.00	$	3,854,267.20
CONAGRA FOODS INC	EQUITY	24,300.00	$	1,024,488.00
CONAGRA FOODS INC	EQUITY	78,800.00	$	3,322,208.00
CONCHO RESOURCES INC	EQUITY	13,900.00	$	1,290,754.00
CONCHO RESOURCES INC	EQUITY	30,400.00	$	2,822,944.00
CONMED CORP	EQUITY	14,634.00	$	644,627.70
CONNECTONE BANCORP INC	EQUITY	130,005.00	$	2,429,793.45
CONNECTONE BANCORP INC	EQUITY	20,238.00	$	378,248.22
CONOCOPHILLIPS	EQUITY	42,900.00	$	2,003,001.00
CONOCOPHILLIPS	EQUITY	90,843.00	$	4,241,459.67
CONOCOPHILLIPS	EQUITY	266,900.00	$	12,461,561.00
CONOCOPHILLIPS	EQUITY	72,600.00	$	3,389,694.00
CONOCOPHILLIPS	EQUITY	204,100.00	$	9,529,429.00
CONSOL ENERGY INC	EQUITY	11,900.00	$	94,010.00
CONSOLIDATED EDISON INC	EQUITY	73,390.00	$	4,716,775.30
CONSOLIDATED EDISON INC	EQUITY	14,100.00	$	906,207.00
CONSTELLATION BRANDS INC A	EQUITY	87,500.00	$	12,463,500.00
CONSTELLATION BRANDS INC A	EQUITY	39,121.00	$	5,572,395.24
CONSTELLATION BRANDS INC A	EQUITY	58,800.00	$	8,375,472.00
CONSTELLATION BRANDS INC A	EQUITY	56,700.00	$	8,076,348.00

CONTINENTAL BUILDING PRODUCT	EQUITY	56,138.00	$	980,169.48
CONTINENTAL RESOURCES INC/OK	EQUITY	4,500.00	$	103,410.00
CONTROLADORA VUELA CIA ADR	EQUITY	472,680.00	$	8,111,188.80
CONVERGYS CORP	EQUITY	61,035.00	$	1,519,161.15
CONVERGYS CORP	EQUITY	63,200.00	$	1,573,048.00
COOPER COS INC/THE	EQUITY	5,800.00	$	778,360.00
COOPER COS INC/THE	EQUITY	2,600.00	$	348,920.00
COOPER TIRE + RUBBER	EQUITY	21,973.00	$	831,678.05
COOPER TIRE + RUBBER	EQUITY	39,200.00	$	1,483,720.00
COOPER TIRE + RUBBER	EQUITY	51,999.00	$	1,968,162.15
COPA HOLDINGS SA CLASS A	EQUITY	1,700.00	$	82,042.00
COPART INC	EQUITY	5,400.00	$	205,254.00
CORELOGIC INC	EQUITY	67,200.00	$	2,275,392.00
CORELOGIC INC	EQUITY	15,000.00	$	507,900.00
CORELOGIC INC	EQUITY	28,700.00	$	971,782.00
CORNING INC	EQUITY	160,200.00	$	2,928,456.00
CORNING INC	EQUITY	404,100.00	$	7,386,948.00
CORNING INC	EQUITY	384,000.00	$	7,019,520.00
CORNING INC	EQUITY	89,100.00	$	1,628,748.00
CORPORATE OFFICE PROPERTIES	EQUITY	159,900.00	$	3,490,617.00
CORPORATE OFFICE PROPERTIES	EQUITY	5,000.00	$	109,150.00
CORRECTIONS CORP OF AMERICA	EQUITY	6,200.00	$	164,238.00
COSTAR GROUP INC	EQUITY	41,489.00	$	8,575,361.41
COSTAR GROUP INC	EQUITY	15,660.00	$	3,236,765.40
COSTAR GROUP INC	EQUITY	9,600.00	$	1,984,224.00
COSTCO WHOLESALE CORP	EQUITY	127,900.00	$	20,655,850.00
COSTCO WHOLESALE CORP	EQUITY	24,800.00	$	4,005,200.00
COSTCO WHOLESALE CORP	EQUITY	85,300.00	$	13,775,950.00
COTY INC CL A	EQUITY	23,700.00	$	607,431.00
COTY INC CL A	EQUITY	40,400.00	$	1,035,452.00
COUSINS PROPERTIES INC	EQUITY	146,600.00	$	1,382,438.00
COVANTA HOLDING CORP	EQUITY	6,600.00	$	102,234.00
CR BARD INC	EQUITY	30,056.00	$	5,693,808.64
CR BARD INC	EQUITY	39,400.00	$	7,463,936.00
CR BARD INC	EQUITY	12,900.00	$	2,443,776.00
CR BARD INC	EQUITY	30,850.00	$	5,844,224.00
CR BARD INC	EQUITY	4,200.00	$	795,648.00
CRACKER BARREL OLD COUNTRY	EQUITY	4,042.00	$	512,646.86
CRACKER BARREL OLD COUNTRY	EQUITY	6,000.00	$	760,980.00
CRANE CO	EQUITY	24,300.00	$	1,162,512.00
CRANE CO	EQUITY	2,500.00	$	119,600.00
CRAY INC	EQUITY	5,161.00	$	167,474.45
CREDIT ACCEPTANCE CORP	EQUITY	300.00	$	64,206.00
CREE INC	EQUITY	5,100.00	$	136,017.00
CRH PLC SPONSORED ADR	EQUITY	746,800.00	$	21,522,776.00
CRITEO SA SPON ADR	EQUITY	129,300.00	$	5,120,280.00
CROWN CASTLE INTL CORP	EQUITY	60,391.00	$	5,220,801.95
CROWN CASTLE INTL CORP	EQUITY	6,100.00	$	527,345.00
CROWN CASTLE INTL CORP	EQUITY	16,100.00	$	1,391,845.00

CROWN HOLDINGS INC	EQUITY	182,900.00	$	9,273,030.00
CROWN HOLDINGS INC	EQUITY	32,676.00	$	1,656,673.20
CROWN HOLDINGS INC	EQUITY	10,200.00	$	517,140.00
CSRA INC	EQUITY	18,300.00	$	549,000.00
CSRA INC	EQUITY	53,534.00	$	1,606,020.00
CSRA INC	EQUITY	6,500.00	$	195,000.00
CST BRANDS INC	EQUITY	12,700.00	$	497,078.00
CSX CORP	EQUITY	397,600.00	$	10,317,720.00
CSX CORP	EQUITY	21,305.00	$	552,864.75
CSX CORP	EQUITY	189,600.00	$	4,920,120.00
CSX CORP	EQUITY	61,400.00	$	1,593,330.00
CTS CORP	EQUITY	46,868.00	$	826,751.52
CUBESMART	EQUITY	106,494.00	$	3,260,846.28
CULLEN/FROST BANKERS INC	EQUITY	24,400.00	$	1,464,000.00
CULLEN/FROST BANKERS INC	EQUITY	2,400.00	$	144,000.00
CUMMINS INC	EQUITY	83,900.00	$	7,384,039.00
CUMMINS INC	EQUITY	102,337.00	$	9,006,679.37
CUMMINS INC	EQUITY	9,500.00	$	836,095.00
CURTISS WRIGHT CORP	EQUITY	40,700.00	$	2,787,950.00
CURTISS WRIGHT CORP	EQUITY	19,954.00	$	1,366,849.00
CUSTOMERS BANCORP INC	EQUITY	93,400.00	$	2,542,348.00
CVB FINANCIAL CORP	EQUITY	79,138.00	$	1,339,014.96
CVENT INC	EQUITY	72,345.00	$	2,525,563.95
CVR ENERGY INC	EQUITY	600.00	$	23,610.00
CVS HEALTH CORP	EQUITY	356,900.00	$	34,894,113.00
CVS HEALTH CORP	EQUITY	88,600.00	$	8,662,422.00
CVS HEALTH CORP	EQUITY	334,480.00	$	32,702,109.60
CVS HEALTH CORP	EQUITY	48,000.00	$	4,692,960.00
CVS HEALTH CORP	EQUITY	70,300.00	$	6,873,231.00
CVS HEALTH CORP	EQUITY	305,500.00	$	29,868,735.00
CYBERARK SOFTWARE LTD/ISRAEL	EQUITY	46,033.00	$	2,077,929.62
CYPRESS SEMICONDUCTOR CORP	EQUITY	89,809.00	$	881,026.29
CYPRESS SEMICONDUCTOR CORP	EQUITY	6,600.00	$	64,746.00
CYRUSONE INC	EQUITY	58,212.00	$	2,180,039.40
DANA HOLDING CORP	EQUITY	52,700.00	$	727,260.00
DANAHER CORP W/D	EQUITY	45,400.00	$	4,216,752.00
DANAHER CORP W/D	EQUITY	186,410.00	$	17,313,760.80
DANAHER CORP W/D	EQUITY	55,700.00	$	5,173,416.00
DANAHER CORP W/D	EQUITY	32,300.00	$	3,000,024.00
DANAHER CORP W/D	EQUITY	26,000.00	$	2,414,880.00
DARDEN RESTAURANTS INC	EQUITY	99,200.00	$	6,313,088.00
DARDEN RESTAURANTS INC	EQUITY	187,700.00	$	11,945,228.00
DARDEN RESTAURANTS INC	EQUITY	48,165.00	$	3,065,220.60
DARDEN RESTAURANTS INC	EQUITY	11,400.00	$	725,496.00
DARDEN RESTAURANTS INC	EQUITY	37,641.00	$	2,395,473.24
DARDEN RESTAURANTS INC	EQUITY	50,300.00	$	3,201,092.00
DARLING INGREDIENTS INC	EQUITY	280,390.00	$	2,949,702.80
DARLING INGREDIENTS INC	EQUITY	98,400.00	$	1,035,168.00
DAVITA HEALTHCARE PARTNERS I	EQUITY	22,600.00	$	1,575,446.00

DAVITA HEALTHCARE PARTNERS I	EQUITY	6,800.00	$	474,028.00
DDR CORP	EQUITY	21,300.00	$	358,692.00
DEAN FOODS CO	EQUITY	75,500.00	$	1,294,825.00
DEERE + CO	EQUITY	24,100.00	$	1,838,107.00
DEERE + CO	EQUITY	107,242.00	$	8,179,347.34
DEERE + CO	EQUITY	190,720.00	$	14,546,214.40
DEERE + CO	EQUITY	103,100.00	$	7,863,437.00
DEERE + CO	EQUITY	16,100.00	$	1,227,947.00
DELPHI AUTOMOTIVE PLC	EQUITY	50,000.00	$	4,286,500.00
DELPHI AUTOMOTIVE PLC	EQUITY	37,700.00	$	3,232,021.00
DELPHI AUTOMOTIVE PLC	EQUITY	12,300.00	$	1,054,479.00
DELPHI AUTOMOTIVE PLC	EQUITY	38,900.00	$	3,334,897.00
DELTA AIR LINES INC	EQUITY	119,300.00	$	6,047,317.00
DELTA AIR LINES INC	EQUITY	221,000.00	$	11,202,490.00
DELTA AIR LINES INC	EQUITY	101,200.00	$	5,129,828.00
DELTA AIR LINES INC	EQUITY	155,200.00	$	7,867,088.00
DELTA AIR LINES INC	EQUITY	50,700.00	$	2,569,983.00
DELUXE CORP	EQUITY	134,315.00	$	7,325,540.10
DENBURY RESOURCES INC	EQUITY	19,100.00	$	38,582.00
DENNY S CORP	EQUITY	92,700.00	$	911,241.00
DENNY S CORP	EQUITY	682,412.00	$	6,708,109.96
DENTSPLY INTERNATIONAL INC	EQUITY	435,500.00	$	26,500,175.00
DENTSPLY INTERNATIONAL INC	EQUITY	28,800.00	$	1,752,480.00
DENTSPLY INTERNATIONAL INC	EQUITY	38,212.00	$	2,325,200.20
DENTSPLY INTERNATIONAL INC	EQUITY	15,300.00	$	931,005.00
DENTSPLY INTERNATIONAL INC	EQUITY	3,200.00	$	194,720.00
DEPOMED INC	EQUITY	170,420.00	$	3,089,714.60
DEVON ENERGY CORP	EQUITY	344,685.00	$	11,029,920.00
DEVON ENERGY CORP	EQUITY	103,900.00	$	3,324,800.00
DEVON ENERGY CORP	EQUITY	300,810.00	$	9,625,920.00
DEVON ENERGY CORP	EQUITY	19,800.00	$	633,600.00
DEVRY EDUCATION GROUP INC	EQUITY	17,700.00	$	447,987.00
DEXCOM INC	EQUITY	8,003.00	$	655,445.70
DEXCOM INC	EQUITY	21,834.00	$	1,788,204.60
DEXCOM INC	EQUITY	38,560.00	$	3,158,064.00
DEXCOM INC	EQUITY	12,700.00	$	1,040,130.00
DEXCOM INC	EQUITY	33,000.00	$	2,702,700.00
DHI GROUP INC	EQUITY	2,100.00	$	19,257.00
DHI GROUP INC	EQUITY	292,015.00	$	2,677,777.55
DHT HOLDINGS INC	EQUITY	403,200.00	$	3,261,888.00
DIAMOND OFFSHORE DRILLING	EQUITY	3,300.00	$	69,630.00
DIAMOND RESORTS INTERNATIONA	EQUITY	60,495.00	$	1,543,227.45
DIAMONDBACK ENERGY INC	EQUITY	18,700.00	$	1,251,030.00
DIAMONDBACK ENERGY INC	EQUITY	30,700.00	$	2,053,830.00
DIAMONDROCK HOSPITALITY CO	EQUITY	247,800.00	$	2,391,270.00
DIAMONDROCK HOSPITALITY CO	EQUITY	123,300.00	$	1,189,845.00
DICK S SPORTING GOODS INC	EQUITY	13,300.00	$	470,155.00
DICK S SPORTING GOODS INC	EQUITY	93,230.00	$	3,295,680.50
DICK S SPORTING GOODS INC	EQUITY	4,900.00	$	173,215.00

DIGI INTERNATIONAL INC	EQUITY	3,391.00	$	38,589.58
DIGI INTERNATIONAL INC	EQUITY	252,641.00	$	2,875,054.58
DIGITAL REALTY TRUST INC	EQUITY	20,000.00	$	1,512,400.00
DIGITAL REALTY TRUST INC	EQUITY	11,200.00	$	846,944.00
DILLARDS INC CL A	EQUITY	5,800.00	$	381,118.00
DILLARDS INC CL A	EQUITY	20,400.00	$	1,340,484.00
DILLARDS INC CL A	EQUITY	1,200.00	$	78,852.00
DIME COMMUNITY BANCSHARES	EQUITY	23,152.00	$	404,928.48
DIODES INC	EQUITY	191,120.00	$	4,391,937.60
DIODES INC	EQUITY	181,900.00	$	4,180,062.00
DIPLOMAT PHARMACY INC	EQUITY	266,253.00	$	9,111,177.66
DISCOVER FINANCIAL SERVICES	EQUITY	70,000.00	$	3,753,400.00
DISCOVER FINANCIAL SERVICES	EQUITY	173,209.00	$	9,287,466.58
DISCOVER FINANCIAL SERVICES	EQUITY	115,500.00	$	6,193,110.00
DISCOVER FINANCIAL SERVICES	EQUITY	25,300.00	$	1,356,586.00
DISCOVERY COMMUNICATIONS A	EQUITY	6,500.00	$	173,420.00
DISCOVERY COMMUNICATIONS C	EQUITY	24,495.00	$	617,763.90
DISCOVERY COMMUNICATIONS C	EQUITY	11,500.00	$	290,030.00
DISH NETWORK CORP A	EQUITY	128,200.00	$	7,330,476.00
DISH NETWORK CORP A	EQUITY	71,400.00	$	4,082,652.00
DISH NETWORK CORP A	EQUITY	11,700.00	$	669,006.00
DOLBY LABORATORIES INC CL A	EQUITY	2,200.00	$	74,030.00
DOLLAR GENERAL CORP	EQUITY	382,600.00	$	27,497,462.00
DOLLAR GENERAL CORP	EQUITY	126,900.00	$	9,120,303.00
DOLLAR GENERAL CORP	EQUITY	21,100.00	$	1,516,457.00
DOLLAR TREE INC	EQUITY	24,400.00	$	1,884,168.00
DOLLAR TREE INC	EQUITY	1,300.00	$	100,386.00
DOLLAR TREE INC	EQUITY	54,900.00	$	4,239,378.00
DOMINION RESOURCES INC/VA	EQUITY	34,000.00	$	2,299,760.00
DOMINO S PIZZA INC	EQUITY	23,100.00	$	2,569,875.00
DOMINO S PIZZA INC	EQUITY	14,300.00	$	1,590,875.00
DOMTAR CORP	EQUITY	65,000.00	$	2,401,750.00
DOMTAR CORP	EQUITY	3,000.00	$	110,850.00
DONALDSON CO INC	EQUITY	7,100.00	$	203,486.00
DONEGAL GROUP INC CL A	EQUITY	4,400.00	$	61,952.00
DOUGLAS EMMETT INC	EQUITY	140,000.00	$	4,365,200.00
DOUGLAS EMMETT INC	EQUITY	7,700.00	$	240,086.00
DOVER CORP	EQUITY	69,300.00	$	4,248,783.00
DOVER CORP	EQUITY	8,500.00	$	521,135.00
DOW CHEMICAL CO W/D	EQUITY	315,400.00	$	16,236,792.00
DOW CHEMICAL CO W/D	EQUITY	50,082.00	$	2,578,221.36
DOW CHEMICAL CO W/D	EQUITY	159,420.00	$	8,206,941.60
DOW CHEMICAL CO W/D	EQUITY	17,800.00	$	916,344.00
DOW CHEMICAL CO W/D	EQUITY	99,700.00	$	5,132,556.00
DR HORTON INC	EQUITY	194,200.00	$	6,220,226.00
DR HORTON INC	EQUITY	73,736.00	$	2,361,764.08
DR HORTON INC	EQUITY	40,600.00	$	1,300,418.00
DR HORTON INC	EQUITY	74,300.00	$	2,379,829.00
DR PEPPER SNAPPLE GROUP INC	EQUITY	70,500.00	$	6,570,600.00

DR PEPPER SNAPPLE GROUP INC	EQUITY	265,852.00	$	24,777,406.40
DR PEPPER SNAPPLE GROUP INC	EQUITY	75,000.00	$	6,990,000.00
DR PEPPER SNAPPLE GROUP INC	EQUITY	39,062.00	$	3,640,578.40
DR PEPPER SNAPPLE GROUP INC	EQUITY	73,600.00	$	6,859,520.00
DRIL QUIP INC	EQUITY	16,933.00	$	1,002,941.59
DRIL QUIP INC	EQUITY	1,800.00	$	106,614.00
DST SYSTEMS INC	EQUITY	5,800.00	$	661,548.00
DST SYSTEMS INC	EQUITY	13,300.00	$	1,516,998.00
DST SYSTEMS INC	EQUITY	17,400.00	$	1,984,644.00
DSW INC CLASS A	EQUITY	42,200.00	$	1,006,892.00
DSW INC CLASS A	EQUITY	137,300.00	$	3,275,978.00
DSW INC CLASS A	EQUITY	19,500.00	$	465,270.00
DTE ENERGY COMPANY	EQUITY	45,174.00	$	3,622,503.06
DTE ENERGY COMPANY	EQUITY	47,425.00	$	3,803,010.75
DTE ENERGY COMPANY	EQUITY	10,400.00	$	833,976.00
DU PONT (E.I.) DE NEMOURS	EQUITY	230,900.00	$	15,377,940.00
DU PONT (E.I.) DE NEMOURS	EQUITY	44,528.00	$	2,965,564.80
DU PONT (E.I.) DE NEMOURS	EQUITY	46,300.00	$	3,083,580.00
DUCOMMUN INC	EQUITY	42,000.00	$	681,240.00
DUKE ENERGY CORP	EQUITY	18,146.00	$	1,295,442.94
DUKE ENERGY CORP	EQUITY	66,966.00	$	4,780,702.74
DUKE ENERGY CORP	EQUITY	38,439.00	$	2,744,160.21
DUKE REALTY CORP	EQUITY	15,100.00	$	317,402.00
DUN + BRADSTREET CORP	EQUITY	1,300.00	$	135,109.00
DUN + BRADSTREET CORP	EQUITY	6,200.00	$	644,366.00
DUNKIN BRANDS GROUP INC	EQUITY	47,100.00	$	2,005,989.00
DUNKIN BRANDS GROUP INC	EQUITY	1,600.00	$	68,144.00
DUPONT FABROS TECHNOLOGY	EQUITY	36,900.00	$	1,173,051.00
DYNEGY INC	EQUITY	50,439.00	$	675,882.60
E TRADE FINANCIAL CORP	EQUITY	346,715.00	$	10,276,632.60
E TRADE FINANCIAL CORP	EQUITY	66,500.00	$	1,971,060.00
EAGLE MATERIALS INC	EQUITY	19,606.00	$	1,184,790.58
EAGLE MATERIALS INC	EQUITY	2,700.00	$	163,161.00
EARTHLINK HOLDINGS CORP	EQUITY	864,660.00	$	6,424,423.80
EAST WEST BANCORP INC	EQUITY	101,900.00	$	4,234,964.00
EAST WEST BANCORP INC	EQUITY	9,019.00	$	374,829.64
EAST WEST BANCORP INC	EQUITY	32,400.00	$	1,346,544.00
EASTMAN CHEMICAL CO	EQUITY	82,700.00	$	5,583,077.00
EASTMAN CHEMICAL CO	EQUITY	4,795.00	$	323,710.45
EASTMAN CHEMICAL CO	EQUITY	49,300.00	$	3,328,243.00
EASTMAN CHEMICAL CO	EQUITY	7,900.00	$	533,329.00
EATON CORP PLC	EQUITY	231,700.00	$	12,057,668.00
EATON CORP PLC	EQUITY	20,300.00	$	1,056,412.00
EATON VANCE CORP	EQUITY	314,900.00	$	10,212,207.00
EATON VANCE CORP	EQUITY	39,500.00	$	1,280,985.00
EATON VANCE CORP	EQUITY	6,300.00	$	204,309.00
EBAY INC	EQUITY	177,581.00	$	4,879,925.88
EBAY INC	EQUITY	103,115.00	$	2,833,600.20
EBAY INC	EQUITY	93,900.00	$	2,580,372.00

EBIX INC	EQUITY	134,252.00	$	4,402,123.08
ECHOSTAR CORP A	EQUITY	2,300.00	$	89,953.00
ECOLAB INC	EQUITY	45,100.00	$	5,158,538.00
ECOLAB INC	EQUITY	50,100.00	$	5,730,438.00
ECOLAB INC	EQUITY	14,300.00	$	1,635,634.00
EDGEWELL PERSONAL CARE CO	EQUITY	3,300.00	$	258,621.00
EDISON INTERNATIONAL	EQUITY	197,217.00	$	11,677,218.57
EDISON INTERNATIONAL	EQUITY	53,200.00	$	3,149,972.00
EDUCATION REALTY TRUST INC	EQUITY	97,000.00	$	3,674,360.00
EDWARDS LIFESCIENCES CORP	EQUITY	41,240.00	$	3,257,135.20
EDWARDS LIFESCIENCES CORP	EQUITY	43,400.00	$	3,427,732.00
EDWARDS LIFESCIENCES CORP	EQUITY	64,974.00	$	5,131,646.52
EDWARDS LIFESCIENCES CORP	EQUITY	166,000.00	$	13,110,680.00
EDWARDS LIFESCIENCES CORP	EQUITY	48,600.00	$	3,838,428.00
EL PASO ELECTRIC CO	EQUITY	109,090.00	$	4,199,965.00
EL PASO ELECTRIC CO	EQUITY	3,200.00	$	123,200.00
ELECTRONIC ARTS INC	EQUITY	400,100.00	$	27,494,872.00
ELECTRONIC ARTS INC	EQUITY	42,900.00	$	2,948,088.00
ELECTRONIC ARTS INC	EQUITY	13,648.00	$	937,890.56
ELECTRONIC ARTS INC	EQUITY	76,480.00	$	5,255,705.60
ELECTRONIC ARTS INC	EQUITY	62,000.00	$	4,260,640.00
ELECTRONIC ARTS INC	EQUITY	126,200.00	$	8,672,464.00
ELECTRONIC ARTS INC	EQUITY	128,100.00	$	8,803,032.00
ELECTRONICS FOR IMAGING	EQUITY	77,592.00	$	3,626,650.08
ELECTRONICS FOR IMAGING	EQUITY	26,435.00	$	1,235,571.90
ELI LILLY + CO	EQUITY	279,000.00	$	23,508,540.00
ELI LILLY + CO	EQUITY	182,004.00	$	15,335,657.04
ELI LILLY + CO	EQUITY	131,847.00	$	11,109,428.22
ELI LILLY + CO	EQUITY	185,900.00	$	15,663,934.00
ELLIE MAE INC	EQUITY	159,513.00	$	9,607,467.99
EMC CORP/MA	EQUITY	44,800.00	$	1,150,464.00
EMC CORP/MA	EQUITY	348,000.00	$	8,936,640.00
EMC CORP/MA	EQUITY	90,500.00	$	2,324,040.00
EMC INS GROUP INC	EQUITY	15,199.00	$	384,534.70
EMCOR GROUP INC	EQUITY	40,012.00	$	1,922,176.48
EMCOR GROUP INC	EQUITY	38,200.00	$	1,835,128.00
EMERGENT BIOSOLUTIONS INC	EQUITY	8,000.00	$	320,080.00
EMERSON ELECTRIC CO	EQUITY	92,200.00	$	4,409,926.00
EMERSON ELECTRIC CO	EQUITY	287,700.00	$	13,760,691.00
EMERSON ELECTRIC CO	EQUITY	33,900.00	$	1,621,437.00
EMPIRE STATE REALTY TRUST A	EQUITY	5,900.00	$	106,613.00
EMPLOYERS HOLDINGS INC	EQUITY	154,970.00	$	4,230,681.00
EMPLOYERS HOLDINGS INC	EQUITY	43,700.00	$	1,193,010.00
EMPLOYERS HOLDINGS INC	EQUITY	114,150.00	$	3,116,295.00
ENDO INTERNATIONAL PLC	EQUITY	24,400.00	$	1,493,768.00
ENDO INTERNATIONAL PLC	EQUITY	19,400.00	$	1,187,668.00
ENDOLOGIX INC	EQUITY	121,106.00	$	1,198,949.40
ENDURANCE SPECIALTY HOLDINGS	EQUITY	19,657.00	$	1,257,851.43
ENDURANCE SPECIALTY HOLDINGS	EQUITY	3,900.00	$	249,561.00

ENDURANCE SPECIALTY HOLDINGS	EQUITY	30,000.00	$	1,919,700.00
ENERGEN CORP	EQUITY	10,900.00	$	446,791.00
ENERGEN CORP	EQUITY	3,900.00	$	159,861.00
ENERGIZER HOLDINGS INC	EQUITY	26,942.00	$	917,644.52
ENERGIZER HOLDINGS INC	EQUITY	6,700.00	$	228,202.00
ENERSYS	EQUITY	11,704.00	$	654,604.72
ENLINK MIDSTREAM LLC	EQUITY	93,004.00	$	1,403,430.36
ENNIS INC	EQUITY	59,400.00	$	1,143,450.00
ENOVA INTERNATIONAL INC	EQUITY	130,400.00	$	861,944.00
ENPRO INDUSTRIES INC	EQUITY	149,900.00	$	6,571,616.00
ENSCO PLC CL A	EQUITY	88,200.00	$	1,357,398.00
ENSCO PLC CL A	EQUITY	18,300.00	$	281,637.00
ENSTAR GROUP LTD	EQUITY	5,222.00	$	783,508.88
ENSTAR GROUP LTD	EQUITY	32,600.00	$	4,891,304.00
ENTEGRIS INC	EQUITY	145,484.00	$	1,930,572.68
ENTERCOM COMMUNICATIONS CL A	EQUITY	71,900.00	$	807,437.00
ENTERGY CORP	EQUITY	104,000.00	$	7,109,440.00
ENTERGY CORP	EQUITY	67,400.00	$	4,607,464.00
ENTERGY CORP	EQUITY	7,900.00	$	540,044.00
ENTERPRISE BANCORP INC	EQUITY	4,200.00	$	95,970.00
ENTERPRISE FINANCIAL SERVICE	EQUITY	19,800.00	$	561,330.00
ENTRAVISION COMMUNICATIONS A	EQUITY	284,200.00	$	2,191,182.00
ENVISION HEALTHCARE HOLDINGS	EQUITY	7,900.00	$	205,163.00
EOG RESOURCES INC	EQUITY	165,700.00	$	11,729,903.00
EOG RESOURCES INC	EQUITY	137,368.00	$	9,724,280.72
EOG RESOURCES INC	EQUITY	31,300.00	$	2,215,727.00
EP ENERGY CORP CL A	EQUITY	55,750.00	$	244,185.00
EPAM SYSTEMS INC	EQUITY	144,412.00	$	11,353,671.44
EPIQ SYSTEMS INC	EQUITY	29,800.00	$	389,486.00
EQT CORP	EQUITY	94,900.00	$	4,947,137.00
EQT CORP	EQUITY	2,300.00	$	119,899.00
EQUIFAX INC	EQUITY	60,000.00	$	6,682,200.00
EQUIFAX INC	EQUITY	74,097.00	$	8,252,182.89
EQUIFAX INC	EQUITY	48,900.00	$	5,445,993.00
EQUIFAX INC	EQUITY	20,600.00	$	2,294,222.00
EQUINIX INC	EQUITY	5,751.00	$	1,739,102.40
EQUINIX INC	EQUITY	10,859.00	$	3,283,761.60
EQUINIX INC	EQUITY	6,609.00	$	1,998,561.60
EQUITY COMMONWEALTH	EQUITY	170,000.00	$	4,714,100.00
EQUITY COMMONWEALTH	EQUITY	6,800.00	$	188,564.00
EQUITY LIFESTYLE PROPERTIES	EQUITY	95,760.00	$	6,384,319.20
EQUITY LIFESTYLE PROPERTIES	EQUITY	30,900.00	$	2,060,103.00
EQUITY LIFESTYLE PROPERTIES	EQUITY	24,100.00	$	1,606,747.00
EQUITY ONE INC	EQUITY	125,200.00	$	3,399,180.00
EQUITY RESIDENTIAL	EQUITY	95,900.00	$	7,824,481.00
ERIE INDEMNITY COMPANY CL A	EQUITY	700.00	$	66,948.00
EROS INTERNATIONAL PLC	EQUITY	38,600.00	$	353,190.00
ESSENDANT INC	EQUITY	80,890.00	$	2,629,733.90
ESSENDANT INC	EQUITY	78,082.00	$	2,538,445.82

ESSENT GROUP LTD	EQUITY	336,791.00	$	7,372,354.99
ESSEX PROPERTY TRUST INC	EQUITY	2,200.00	$	526,702.00
ESSEX PROPERTY TRUST INC	EQUITY	21,412.00	$	5,126,246.92
ESSEX PROPERTY TRUST INC	EQUITY	22,300.00	$	5,338,843.00
ESTEE LAUDER COMPANIES CL A	EQUITY	320,800.00	$	28,249,648.00
ESTEE LAUDER COMPANIES CL A	EQUITY	12,300.00	$	1,083,138.00
ESTEE LAUDER COMPANIES CL A	EQUITY	127,443.00	$	11,222,630.58
ESTEE LAUDER COMPANIES CL A	EQUITY	2,400.00	$	211,344.00
ESTEE LAUDER COMPANIES CL A	EQUITY	21,800.00	$	1,919,708.00
ESTERLINE TECHNOLOGIES CORP	EQUITY	32,536.00	$	2,635,416.00
EURONET WORLDWIDE INC	EQUITY	63,360.00	$	4,589,164.80
EVERBANK FINANCIAL CORP	EQUITY	75,838.00	$	1,211,891.24
EVEREST RE GROUP LTD	EQUITY	14,800.00	$	2,709,732.00
EVEREST RE GROUP LTD	EQUITY	33,900.00	$	6,206,751.00
EVEREST RE GROUP LTD	EQUITY	7,100.00	$	1,299,939.00
EVERSOURCE ENERGY	EQUITY	16,700.00	$	852,869.00
EVERYDAY HEALTH INC	EQUITY	76,975.00	$	463,389.50
EXACT SCIENCES CORP	EQUITY	603,350.00	$	5,568,920.50
EXACTECH INC	EQUITY	31,500.00	$	571,725.00
EXELON CORP	EQUITY	3,256.00	$	90,419.12
EXELON CORP	EQUITY	54,271.00	$	1,507,105.67
EXELON CORP	EQUITY	127,700.00	$	3,546,229.00
EXELON CORP	EQUITY	185,200.00	$	5,143,004.00
EXELON CORP	EQUITY	306,125.00	$	8,501,091.25
EXELON CORP	EQUITY	58,300.00	$	1,618,991.00
EXPEDIA INC	EQUITY	41,919.50	$	5,210,593.85
EXPEDIA INC	EQUITY	19,872.00	$	2,470,089.60
EXPEDIA INC	EQUITY	7,000.00	$	870,100.00
EXPEDIA INC	EQUITY	5,340.00	$	663,762.00
EXPEDIA INC	EQUITY	5,353.15	$	665,396.55
EXPEDITORS INTL WASH INC	EQUITY	10,187.00	$	459,433.70
EXPEDITORS INTL WASH INC	EQUITY	9,200.00	$	414,920.00
EXPRESS INC	EQUITY	57,700.00	$	997,056.00
EXPRESS INC	EQUITY	417,160.00	$	7,208,524.80
EXPRESS SCRIPTS HOLDING CO	EQUITY	172,800.00	$	15,104,448.00
EXPRESS SCRIPTS HOLDING CO	EQUITY	123,300.00	$	10,777,653.00
EXPRESS SCRIPTS HOLDING CO	EQUITY	183,300.00	$	16,022,253.00
EXPRESS SCRIPTS HOLDING CO	EQUITY	48,800.00	$	4,265,608.00
EXPRESS SCRIPTS HOLDING CO	EQUITY	6,000.00	$	524,460.00
EXPRESS SCRIPTS HOLDING CO	EQUITY	81,685.00	$	7,140,085.85
EXTENDED STAY AMERICA INC	EQUITY	382,230.00	$	6,077,457.00
EXTENDED STAY AMERICA INC	EQUITY	2,500.00	$	39,750.00
EXTRA SPACE STORAGE INC	EQUITY	82,900.00	$	7,312,609.00
EXTRA SPACE STORAGE INC	EQUITY	39,900.00	$	3,519,579.00
EXTRA SPACE STORAGE INC	EQUITY	38,400.00	$	3,387,264.00
EXTREME NETWORKS INC	EQUITY	866,000.00	$	3,533,280.00
EXXON MOBIL CORP	EQUITY	858,894.00	$	66,950,787.30
EXXON MOBIL CORP	EQUITY	519,500.00	$	40,495,025.00
EXXON MOBIL CORP	EQUITY	484,284.00	$	37,749,937.80

EXXON MOBIL CORP	EQUITY	236,300.00	$	18,419,585.00
EXXON MOBIL CORP	EQUITY	288,569.00	$	22,493,953.55
F5 NETWORKS INC	EQUITY	12,400.00	$	1,202,304.00
F5 NETWORKS INC	EQUITY	9,600.00	$	930,816.00
F5 NETWORKS INC	EQUITY	19,676.00	$	1,907,784.96
F5 NETWORKS INC	EQUITY	6,400.00	$	620,544.00
F5 NETWORKS INC	EQUITY	8,300.00	$	804,768.00
FABRINET	EQUITY	98,648.00	$	2,349,795.36
FACEBOOK INC A	EQUITY	318,300.00	$	33,313,278.00
FACEBOOK INC A	EQUITY	75,000.00	$	7,849,500.00
FACEBOOK INC A	EQUITY	423,800.00	$	44,354,908.00
FACEBOOK INC A	EQUITY	266,185.00	$	27,858,922.10
FACEBOOK INC A	EQUITY	113,100.00	$	11,837,046.00
FACEBOOK INC A	EQUITY	10,030.00	$	1,049,739.80
FACEBOOK INC A	EQUITY	492,000.00	$	51,492,720.00
FACEBOOK INC A	EQUITY	247,100.00	$	25,861,486.00
FACTSET RESEARCH SYSTEMS INC	EQUITY	17,400.00	$	2,828,718.00
FACTSET RESEARCH SYSTEMS INC	EQUITY	1,118.00	$	181,753.26
FACTSET RESEARCH SYSTEMS INC	EQUITY	21,700.00	$	3,527,769.00
FAIRCHILD SEMICONDUCTOR INTE	EQUITY	58,503.00	$	1,211,597.13
FASTENAL CO	EQUITY	9,500.00	$	387,790.00
FEDERAL REALTY INVS TRUST	EQUITY	11,300.00	$	1,650,930.00
FEDERAL REALTY INVS TRUST	EQUITY	6,500.00	$	949,650.00
FEDERAL SIGNAL CORP	EQUITY	80,700.00	$	1,279,095.00
FEDERAL SIGNAL CORP	EQUITY	446,828.00	$	7,082,223.80
FEDERATED INVESTORS INC CL B	EQUITY	4,800.00	$	137,520.00
FEDERATED NATIONAL HOLDING C	EQUITY	25,700.00	$	759,692.00
FEDERATED NATIONAL HOLDING C	EQUITY	61,751.00	$	1,825,359.56
FEDEX CORP	EQUITY	12,200.00	$	1,817,678.00
FEDEX CORP	EQUITY	74,998.00	$	11,173,952.02
FEDEX CORP	EQUITY	20,900.00	$	3,113,891.00
FEDEX CORP	EQUITY	22,400.00	$	3,337,376.00
FEDEX CORP	EQUITY	38,820.00	$	5,783,791.80
FEDEX CORP	EQUITY	21,200.00	$	3,158,588.00
FERRARI NV	EQUITY	21,448.00	$	1,029,504.00
FERROGLOBE PLC	EQUITY	295,700.00	$	3,178,775.00
FERROGLOBE PLC	EQUITY	43,305.00	$	465,528.75
FIDELITY + GUARANTY LIFE	EQUITY	11,065.00	$	280,719.05
FIDELITY NATIONAL INFO SERV	EQUITY	191,000.00	$	11,574,600.00
FIDELITY NATIONAL INFO SERV	EQUITY	53,600.00	$	3,248,160.00
FIDELITY NATIONAL INFO SERV	EQUITY	35,500.00	$	2,151,300.00
FIDELITY SOUTHERN CORP	EQUITY	16,300.00	$	363,653.00
FIESTA RESTAURANT GROUP	EQUITY	98,544.00	$	3,311,078.40
FIFTH THIRD BANCORP	EQUITY	139,500.00	$	2,803,950.00
FIFTH THIRD BANCORP	EQUITY	187,900.00	$	3,776,790.00
FIFTH THIRD BANCORP	EQUITY	49,200.00	$	988,920.00
FIREEYE INC	EQUITY	74,700.00	$	1,549,278.00
FIRST BANCORP PUERTO RICO	EQUITY	506,200.00	$	1,645,150.00
FIRST BANCORP PUERTO RICO	EQUITY	197,400.00	$	641,550.00

FIRST BANCORP PUERTO RICO	EQUITY	464,193.00	$	1,508,627.25
FIRST BANCORP/NC	EQUITY	26,400.00	$	494,736.00
FIRST BUSEY CORP	EQUITY	34,166.00	$	704,844.58
FIRST BUSINESS FINANCIAL SER	EQUITY	15,800.00	$	395,158.00
FIRST CITIZENS BCSHS CL A	EQUITY	5,300.00	$	1,368,301.00
FIRST COMMUNITY BANCSHARES	EQUITY	28,600.00	$	532,818.00
FIRST DATA CORP CLASS A	EQUITY	80,918.00	$	1,296,306.36
FIRST DATA CORP CLASS A	EQUITY	300,700.00	$	4,817,214.00
FIRST DEFIANCE FINL CORP	EQUITY	25,600.00	$	967,168.00
FIRST FINANCIAL CORP/INDIANA	EQUITY	20,800.00	$	706,576.00
FIRST FINL BANKSHARES INC	EQUITY	43,445.00	$	1,310,735.65
FIRST HORIZON NATIONAL CORP	EQUITY	343,539.00	$	4,988,186.28
FIRST HORIZON NATIONAL CORP	EQUITY	98,600.00	$	1,431,672.00
FIRST INTERSTATE BANCSYS A	EQUITY	37,800.00	$	1,098,846.00
FIRST MERCHANTS CORP	EQUITY	34,799.00	$	884,590.58
FIRST MIDWEST BANCORP INC/IL	EQUITY	46,411.00	$	855,354.73
FIRST MIDWEST BANCORP INC/IL	EQUITY	69,700.00	$	1,284,571.00
FIRST NIAGARA FINANCIAL GRP	EQUITY	824,300.00	$	8,943,655.00
FIRST NIAGARA FINANCIAL GRP	EQUITY	190,000.00	$	2,061,500.00
FIRST OF LONG ISLAND CORP	EQUITY	13,005.00	$	390,150.00
FIRST POTOMAC REALTY TRUST	EQUITY	101,300.00	$	1,154,820.00
FIRST REPUBLIC BANK/CA	EQUITY	235,300.00	$	15,543,918.00
FIRST REPUBLIC BANK/CA	EQUITY	48,000.00	$	3,170,880.00
FIRST SOLAR INC	EQUITY	12,170.00	$	803,098.30
FIRST SOLAR INC	EQUITY	2,400.00	$	158,376.00
FIRSTENERGY CORP	EQUITY	742,000.00	$	23,543,660.00
FIRSTENERGY CORP	EQUITY	111,100.00	$	3,525,203.00
FIRSTENERGY CORP	EQUITY	22,200.00	$	704,406.00
FIRSTMERIT CORP	EQUITY	163,500.00	$	3,049,275.00
FISERV INC	EQUITY	22,343.00	$	2,043,490.78
FISERV INC	EQUITY	103,800.00	$	9,493,548.00
FISERV INC	EQUITY	16,100.00	$	1,472,506.00
FISERV INC	EQUITY	70,900.00	$	6,484,514.00
FITBIT INC A	EQUITY	25,390.00	$	751,290.10
FLAGSTAR BANCORP INC	EQUITY	52,200.00	$	1,206,342.00
FLEETCOR TECHNOLOGIES INC	EQUITY	5,000.00	$	714,650.00
FLEXTRONICS INTL LTD	EQUITY	506,724.00	$	5,680,376.04
FLEXTRONICS INTL LTD	EQUITY	1,188,100.00	$	13,318,601.00
FLIR SYSTEMS INC	EQUITY	18,900.00	$	530,523.00
FLIR SYSTEMS INC	EQUITY	313,910.00	$	8,811,453.70
FLIR SYSTEMS INC	EQUITY	7,200.00	$	202,104.00
FLOWERS FOODS INC	EQUITY	24,400.00	$	524,356.00
FLOWERS FOODS INC	EQUITY	62,363.00	$	1,340,180.87
FLOWERS FOODS INC	EQUITY	49,500.00	$	1,063,755.00
FLOWSERVE CORP	EQUITY	7,000.00	$	294,560.00
FLUOR CORP	EQUITY	175,500.00	$	8,287,110.00
FLUOR CORP	EQUITY	7,700.00	$	363,594.00
FLUSHING FINANCIAL CORP	EQUITY	36,967.00	$	799,965.88
FMC CORP	EQUITY	2,900.00	$	113,477.00

FMC TECHNOLOGIES INC	EQUITY	311,000.00	$	9,022,110.00
FMC TECHNOLOGIES INC	EQUITY	9,600.00	$	278,496.00
FNF GROUP	EQUITY	41,600.00	$	1,442,272.00
FNF GROUP	EQUITY	25,066.00	$	869,038.22
FNF GROUP	EQUITY	88,200.00	$	3,057,894.00
FOOT LOCKER INC	EQUITY	354,700.00	$	23,087,423.00
FOOT LOCKER INC	EQUITY	42,900.00	$	2,792,361.00
FOOT LOCKER INC	EQUITY	61,095.00	$	3,976,673.55
FOOT LOCKER INC	EQUITY	38,400.00	$	2,499,456.00
FOOT LOCKER INC	EQUITY	43,600.00	$	2,837,924.00
FORD MOTOR CO	EQUITY	673,700.00	$	9,492,433.00
FORD MOTOR CO	EQUITY	1,048,403.00	$	14,771,998.27
FORD MOTOR CO	EQUITY	549,900.00	$	7,748,091.00
FORD MOTOR CO	EQUITY	264,000.00	$	3,719,760.00
FOREST CITY ENTERPRISES CL A	EQUITY	10,600.00	$	232,458.00
FORTINET INC	EQUITY	136,205.00	$	4,245,509.85
FORTINET INC	EQUITY	63,400.00	$	1,976,178.00
FORTINET INC	EQUITY	78,000.00	$	2,431,260.00
FORTUNE BRANDS HOME + SECURI	EQUITY	35,500.00	$	1,970,250.00
FORTUNE BRANDS HOME + SECURI	EQUITY	12,161.00	$	674,935.50
FORTUNE BRANDS HOME + SECURI	EQUITY	9,900.00	$	549,450.00
FORUM ENERGY TECHNOLOGIES IN	EQUITY	20,723.00	$	258,208.58
FORWARD AIR CORP	EQUITY	40,717.00	$	1,751,238.17
FOSSIL GROUP INC	EQUITY	6,300.00	$	230,328.00
FOSSIL GROUP INC	EQUITY	1,400.00	$	51,184.00
FOUR CORNERS PROPERTY TRUST	EQUITY	3,166.00	$	76,490.56
FOUR CORNERS PROPERTY TRUST	EQUITY	18,799.00	$	454,183.84
FOUR CORNERS PROPERTY TRUST	EQUITY	8,632.00	$	208,549.12
FRANCESCAS HOLDINGS CORP	EQUITY	320,427.00	$	5,578,634.07
FRANK S INTERNATIONAL NV	EQUITY	1,800.00	$	30,042.00
FRANKLIN FINANCIAL NETWORK	EQUITY	29,000.00	$	910,020.00
FRANKLIN RESOURCES INC	EQUITY	82,300.00	$	3,030,286.00
FRANKLIN RESOURCES INC	EQUITY	16,700.00	$	614,894.00
FRANKLIN STREET PROPERTIES C	EQUITY	107,400.00	$	1,111,590.00
FREEPORT MCMORAN INC	EQUITY	268,214.00	$	1,815,808.78
FREEPORT MCMORAN INC	EQUITY	35,100.00	$	237,627.00
FRESH DEL MONTE PRODUCE W/D	EQUITY	32,600.00	$	1,267,488.00
FRESHPET INC	EQUITY	7,491.00	$	63,598.59
FRONTIER COMMUNICATIONS CORP	EQUITY	56,200.00	$	262,454.00
FRONTLINE LTD	EQUITY	722,320.00	$	2,159,736.80
FUTUREFUEL CORP	EQUITY	35,400.00	$	477,900.00
G + K SERVICES INC CL A	EQUITY	11,825.00	$	743,792.50
G III APPAREL GROUP LTD	EQUITY	189,169.00	$	8,372,619.94
GAIN CAPITAL HOLDINGS INC	EQUITY	127,900.00	$	1,037,269.00
GAMESTOP CORP CLASS A	EQUITY	14,900.00	$	417,796.00
GAMESTOP CORP CLASS A	EQUITY	76,600.00	$	2,147,864.00
GAMESTOP CORP CLASS A	EQUITY	37,800.00	$	1,059,912.00
GAMING AND LEISURE PROPERTIE	EQUITY	800.00	$	22,240.00
GANNETT CO INC	EQUITY	72,300.00	$	1,177,767.00

GANNETT CO INC	EQUITY	5,900.00	$	96,111.00
GAP INC/THE	EQUITY	48,700.00	$	1,202,890.00
GAP INC/THE	EQUITY	7,100.00	$	175,370.00
GARMIN LTD	EQUITY	6,300.00	$	234,171.00
GARTNER INC	EQUITY	32,700.00	$	2,965,890.00
GARTNER INC	EQUITY	17,527.00	$	1,589,698.90
GARTNER INC	EQUITY	6,100.00	$	553,270.00
GATX CORP	EQUITY	2,300.00	$	97,865.00
GENERAC HOLDINGS INC	EQUITY	117,760.00	$	3,505,715.20
GENERAL CABLE CORP	EQUITY	68,900.00	$	925,327.00
GENERAL DYNAMICS CORP	EQUITY	207,800.00	$	28,543,408.00
GENERAL DYNAMICS CORP	EQUITY	11,800.00	$	1,620,848.00
GENERAL DYNAMICS CORP	EQUITY	198,478.00	$	27,262,938.08
GENERAL DYNAMICS CORP	EQUITY	123,000.00	$	16,895,280.00
GENERAL DYNAMICS CORP	EQUITY	115,914.00	$	15,921,947.04
GENERAL DYNAMICS CORP	EQUITY	26,135.00	$	3,589,903.60
GENERAL DYNAMICS CORP	EQUITY	18,400.00	$	2,527,424.00
GENERAL DYNAMICS CORP	EQUITY	64,800.00	$	8,900,928.00
GENERAL ELECTRIC CO W/D	EQUITY	554,100.00	$	17,260,215.00
GENERAL ELECTRIC CO W/D	EQUITY	943,075.00	$	29,376,786.25
GENERAL ELECTRIC CO W/D	EQUITY	410,734.00	$	12,794,364.10
GENERAL ELECTRIC CO W/D	EQUITY	107,100.00	$	3,336,165.00
GENERAL ELECTRIC CO W/D	EQUITY	480,095.00	$	14,954,959.25
GENERAL ELECTRIC CO W/D	EQUITY	538,500.00	$	16,774,275.00
GENERAL GROWTH PROPERTIES	EQUITY	898,200.00	$	24,440,022.00
GENERAL GROWTH PROPERTIES	EQUITY	204,900.00	$	5,575,329.00
GENERAL GROWTH PROPERTIES	EQUITY	94,600.00	$	2,574,066.00
GENERAL MILLS INC	EQUITY	392,403.00	$	22,625,956.98
GENERAL MILLS INC	EQUITY	16,000.00	$	922,560.00
GENERAL MILLS INC	EQUITY	32,400.00	$	1,868,184.00
GENERAL MOTORS CO	EQUITY	171,100.00	$	5,819,111.00
GENERAL MOTORS CO	EQUITY	104,349.00	$	3,548,909.49
GENERAL MOTORS CO	EQUITY	136,700.00	$	4,649,167.00
GENERAL MOTORS CO	EQUITY	74,200.00	$	2,523,542.00
GENESEE + WYOMING INC CL A	EQUITY	2,800.00	$	150,332.00
GENPACT LTD W/D	EQUITY	81,800.00	$	2,043,364.00
GENPACT LTD W/D	EQUITY	55,700.00	$	1,391,386.00
GENPACT LTD W/D	EQUITY	65,700.00	$	1,641,186.00
GENTEX CORP	EQUITY	226,915.00	$	3,632,909.15
GENTEX CORP	EQUITY	15,800.00	$	252,958.00
GENTHERM INC	EQUITY	159,183.00	$	7,545,274.20
GENUINE PARTS CO	EQUITY	12,300.00	$	1,056,447.00
GENUINE PARTS CO	EQUITY	7,300.00	$	626,997.00
GENWORTH FINANCIAL INC CL A	EQUITY	324,753.00	$	1,211,328.69
GENWORTH FINANCIAL INC CL A	EQUITY	21,500.00	$	80,195.00
GEO GROUP INC/THE	EQUITY	259,784.00	$	7,510,355.44
GERMAN AMERICAN BANCORP	EQUITY	2,800.00	$	93,296.00
GETTY REALTY CORP	EQUITY	56,300.00	$	965,545.00
GILEAD SCIENCES INC	EQUITY	151,700.00	$	15,350,523.00

GILEAD SCIENCES INC	EQUITY	411,700.00	$	41,659,923.00
GILEAD SCIENCES INC	EQUITY	221,900.00	$	22,454,061.00
GILEAD SCIENCES INC	EQUITY	290,626.00	$	29,408,444.94
GILEAD SCIENCES INC	EQUITY	44,200.00	$	4,472,598.00
GILEAD SCIENCES INC	EQUITY	25,400.00	$	2,570,226.00
GILEAD SCIENCES INC	EQUITY	74,915.00	$	7,580,648.85
GILEAD SCIENCES INC	EQUITY	151,500.00	$	15,330,285.00
GILEAD SCIENCES INC	EQUITY	221,000.00	$	22,362,990.00
GLACIER BANCORP INC	EQUITY	58,919.00	$	1,563,121.07
GLOBAL BRASS + COPPER HOLDIN	EQUITY	50,000.00	$	1,065,000.00
GLOBAL BRASS + COPPER HOLDIN	EQUITY	344,818.00	$	7,344,623.40
GLOBAL INDEMNITY PLC	EQUITY	153,728.00	$	4,461,186.56
GLOBAL PAYMENTS INC	EQUITY	31,397.00	$	2,025,420.47
GLOBAL PAYMENTS INC	EQUITY	84,420.00	$	5,445,934.20
GLOBAL PAYMENTS INC	EQUITY	52,000.00	$	3,354,520.00
GLOBAL PAYMENTS INC	EQUITY	93,490.00	$	6,031,039.90
GLOBAL PAYMENTS INC	EQUITY	42,000.00	$	2,709,420.00
GLOBUS MEDICAL INC A	EQUITY	305,921.00	$	8,510,722.22
GNC HOLDINGS INC CL A	EQUITY	12,600.00	$	390,852.00
GNC HOLDINGS INC CL A	EQUITY	16,239.00	$	503,733.78
GNC HOLDINGS INC CL A	EQUITY	4,700.00	$	145,794.00
GODADDY INC CLASS A	EQUITY	58,978.00	$	1,890,834.68
GODADDY INC CLASS A	EQUITY	1,000.00	$	32,060.00
GOLAR LNG LTD	EQUITY	35,816.00	$	565,534.64
GOLAR LNG LTD	EQUITY	2,000.00	$	31,580.00
GOLDEN ENTERTAINMENT INC	EQUITY	32,250.00	$	329,917.50
GOLDMAN SACHS GROUP INC	EQUITY	64,800.00	$	11,678,904.00
GOLDMAN SACHS GROUP INC	EQUITY	51,232.00	$	9,233,543.36
GOLDMAN SACHS GROUP INC	EQUITY	73,600.00	$	13,264,928.00
GOLDMAN SACHS GROUP INC	EQUITY	28,000.00	$	5,046,440.00
GOLDMAN SACHS GROUP INC	EQUITY	19,760.00	$	3,561,344.80
GOLDMAN SACHS GROUP INC	EQUITY	74,200.00	$	13,373,066.00
GOLUB CAPITAL BDC INC	EQUITY	20,857.00	$	346,851.91
GOODYEAR TIRE + RUBBER CO	EQUITY	93,200.00	$	3,044,844.00
GOODYEAR TIRE + RUBBER CO	EQUITY	99,400.00	$	3,247,398.00
GOPRO INC CLASS A	EQUITY	42,302.00	$	761,859.02
GOPRO INC CLASS A	EQUITY	4,700.00	$	84,647.00
GOVERNMENT PROPERTIES INCOME	EQUITY	70,600.00	$	1,120,422.00
GRACO INC	EQUITY	2,500.00	$	180,175.00
GRAHAM HOLDINGS CO CLASS B	EQUITY	400.00	$	193,988.00
GRAMERCY PROPERTY TRUST	EQUITY	543,781.16	$	4,197,990.52
GRAND CANYON EDUCATION INC	EQUITY	82,550.00	$	3,311,906.00
GRANITE REAL ESTATE INVESTME	EQUITY	83,200.00	$	2,283,840.00
GRAPHIC PACKAGING HOLDING CO	EQUITY	42,300.00	$	542,709.00
GRAPHIC PACKAGING HOLDING CO	EQUITY	89,623.00	$	1,149,863.09
GRAPHIC PACKAGING HOLDING CO	EQUITY	77,200.00	$	990,476.00
GRAPHIC PACKAGING HOLDING CO	EQUITY	20,500.00	$	263,015.00
GREAT AJAX CORP	EQUITY	8,000.00	$	96,960.00
GREAT PLAINS ENERGY INC	EQUITY	23,000.00	$	628,130.00

GREAT PLAINS ENERGY INC	EQUITY	481,500.00	$	13,149,765.00
GREAT PLAINS ENERGY INC	EQUITY	5,300.00	$	144,743.00
GREAT SOUTHERN BANCORP INC	EQUITY	21,600.00	$	977,616.00
GREAT WESTERN BANCORP INC	EQUITY	161,240.00	$	4,679,184.80
GREAT WESTERN BANCORP INC	EQUITY	61,522.00	$	1,785,368.44
GREAT WESTERN BANCORP INC	EQUITY	47,400.00	$	1,375,548.00
GREATBATCH INC	EQUITY	24,800.00	$	1,302,000.00
GREEN BANCORP INC	EQUITY	21,600.00	$	226,368.00
GROUPON INC	EQUITY	26,900.00	$	82,583.00
GUARANTY BANCORP	EQUITY	7,100.00	$	117,434.00
GUIDEWIRE SOFTWARE INC	EQUITY	149,171.00	$	8,974,127.36
GULFPORT ENERGY CORP	EQUITY	3,500.00	$	85,995.00
H+R BLOCK INC	EQUITY	39,100.00	$	1,302,421.00
H+R BLOCK INC	EQUITY	10,900.00	$	363,079.00
H+R BLOCK INC	EQUITY	13,200.00	$	439,692.00
HABIT RESTAURANTS INC/THE A	EQUITY	84,696.00	$	1,953,089.76
HACKETT GROUP INC/THE	EQUITY	323,929.00	$	5,205,539.03
HAIN CELESTIAL GROUP INC	EQUITY	41,621.00	$	1,681,072.19
HAIN CELESTIAL GROUP INC	EQUITY	10,826.00	$	437,262.14
HAIN CELESTIAL GROUP INC	EQUITY	9,800.00	$	395,822.00
HAIN CELESTIAL GROUP INC	EQUITY	48,200.00	$	1,946,798.00
HALLADOR ENERGY CO	EQUITY	62,500.00	$	285,000.00
HALLIBURTON CO	EQUITY	166,900.00	$	5,681,276.00
HALLIBURTON CO	EQUITY	61,335.00	$	2,087,843.40
HALLIBURTON CO	EQUITY	64,700.00	$	2,202,388.00
HALLIBURTON CO	EQUITY	60,400.00	$	2,056,016.00
HALLMARK FINL SERVICES INC	EQUITY	21,200.00	$	247,828.00
HALYARD HEALTH INC	EQUITY	80,930.00	$	2,703,871.30
HANCOCK HOLDING CO	EQUITY	54,600.00	$	1,374,282.00
HANDY + HARMAN LTD	EQUITY	22,000.00	$	451,220.00
HANESBRANDS INC	EQUITY	184,200.00	$	5,421,006.00
HANESBRANDS INC	EQUITY	184,700.00	$	5,435,721.00
HANGER INC	EQUITY	531,400.00	$	8,741,530.00
HANOVER INSURANCE GROUP INC/	EQUITY	6,753.00	$	549,289.02
HANOVER INSURANCE GROUP INC/	EQUITY	6,600.00	$	536,844.00
HARLEY DAVIDSON INC	EQUITY	30,600.00	$	1,388,934.00
HARLEY DAVIDSON INC	EQUITY	84,500.00	$	3,835,455.00
HARLEY DAVIDSON INC	EQUITY	10,500.00	$	476,595.00
HARMAN INTERNATIONAL	EQUITY	75,300.00	$	7,094,013.00
HARMAN INTERNATIONAL	EQUITY	13,098.00	$	1,233,962.58
HARMAN INTERNATIONAL	EQUITY	3,800.00	$	357,998.00
HARRIS CORP	EQUITY	112,706.00	$	9,794,151.40
HARRIS CORP	EQUITY	41,098.00	$	3,571,416.20
HARRIS CORP	EQUITY	6,300.00	$	547,470.00
HARSCO CORP	EQUITY	82,400.00	$	649,312.00
HARTFORD FINANCIAL SVCS GRP	EQUITY	263,013.00	$	11,430,544.98
HARTFORD FINANCIAL SVCS GRP	EQUITY	82,100.00	$	3,568,066.00
HARTFORD FINANCIAL SVCS GRP	EQUITY	84,900.00	$	3,689,754.00
HASBRO INC	EQUITY	25,900.00	$	1,744,624.00

HASBRO INC	EQUITY	45,100.00	$	3,037,936.00
HATTERAS FINANCIAL CORP	EQUITY	7,000.00	$	92,050.00
HAWAIIAN ELECTRIC INDS	EQUITY	9,000.00	$	260,550.00
HAWAIIAN HOLDINGS INC	EQUITY	80,675.00	$	2,850,247.75
HCA HOLDINGS INC	EQUITY	27,600.00	$	1,866,588.00
HCA HOLDINGS INC	EQUITY	11,800.00	$	798,034.00
HCA HOLDINGS INC	EQUITY	92,700.00	$	6,269,301.00
HCI GROUP INC	EQUITY	6,300.00	$	219,555.00
HCP INC	EQUITY	24,300.00	$	929,232.00
HD SUPPLY HOLDINGS INC	EQUITY	19,600.00	$	588,588.00
HD SUPPLY HOLDINGS INC	EQUITY	100,948.00	$	3,031,468.44
HD SUPPLY HOLDINGS INC	EQUITY	8,600.00	$	258,258.00
HD SUPPLY HOLDINGS INC	EQUITY	76,200.00	$	2,288,286.00
HD SUPPLY HOLDINGS INC	EQUITY	43,200.00	$	1,297,296.00
HEALTH NET INC	EQUITY	113,300.00	$	7,756,518.00
HEALTH NET INC	EQUITY	32,400.00	$	2,218,104.00
HEALTH NET INC	EQUITY	9,376.00	$	641,880.96
HEALTH NET INC	EQUITY	5,500.00	$	376,530.00
HEALTH NET INC	EQUITY	29,700.00	$	2,033,262.00
HEALTHCARE TRUST OF AME CL A	EQUITY	6,650.00	$	179,350.50
HEALTHEQUITY INC	EQUITY	286,770.00	$	7,189,323.90
HEALTHSOUTH CORP W/D	EQUITY	32,427.00	$	1,128,783.87
HEALTHSOUTH CORP W/D	EQUITY	46,690.00	$	1,625,278.90
HEARTLAND FINANCIAL USA INC	EQUITY	31,400.00	$	984,704.00
HEIDRICK + STRUGGLES INTL	EQUITY	51,000.00	$	1,388,220.00
HELMERICH + PAYNE	EQUITY	30,200.00	$	1,617,210.00
HELMERICH + PAYNE	EQUITY	5,100.00	$	273,105.00
HENRY SCHEIN INC	EQUITY	36,600.00	$	5,789,754.00
HENRY SCHEIN INC	EQUITY	25,053.00	$	3,963,134.07
HENRY SCHEIN INC	EQUITY	2,900.00	$	458,751.00
HERBALIFE LTD	EQUITY	8,903.00	$	477,378.86
HERBALIFE LTD	EQUITY	3,700.00	$	198,394.00
HERITAGE FINANCIAL CORP	EQUITY	22,375.00	$	421,545.00
HERITAGE FINANCIAL CORP	EQUITY	54,700.00	$	1,030,548.00
HERITAGE INSURANCE HOLDINGS	EQUITY	49,900.00	$	1,088,818.00
HERITAGE INSURANCE HOLDINGS	EQUITY	104,629.00	$	2,283,004.78
HERSHA HOSPITALITY TRUST	EQUITY	49,475.00	$	1,076,576.00
HERSHEY CO/THE	EQUITY	132,100.00	$	11,792,567.00
HERSHEY CO/THE	EQUITY	86,083.00	$	7,684,629.41
HERSHEY CO/THE	EQUITY	3,500.00	$	312,445.00
HERTZ GLOBAL HOLDINGS INC	EQUITY	21,100.00	$	300,253.00
HESS CORP	EQUITY	71,946.00	$	3,487,942.08
HESS CORP	EQUITY	46,800.00	$	2,268,864.00
HESS CORP	EQUITY	271,235.00	$	13,149,472.80
HESS CORP	EQUITY	8,400.00	$	407,232.00
HEWLETT PACKARD ENTERPRIS	EQUITY	447,500.00	$	6,802,000.00
HEWLETT PACKARD ENTERPRIS	EQUITY	185,997.00	$	2,827,154.40
HEWLETT PACKARD ENTERPRIS	EQUITY	213,100.00	$	3,239,120.00
HEWLETT PACKARD ENTERPRIS	EQUITY	89,600.00	$	1,361,920.00

HEXCEL CORP	EQUITY	37,800.00	$	1,755,810.00
HEXCEL CORP	EQUITY	47,800.00	$	2,220,310.00
HFF INC CLASS A	EQUITY	255,476.00	$	7,937,639.32
HIGHWOODS PROPERTIES INC	EQUITY	69,500.00	$	3,030,200.00
HIGHWOODS PROPERTIES INC	EQUITY	87,100.00	$	3,797,560.00
HIGHWOODS PROPERTIES INC	EQUITY	51,116.00	$	2,228,657.60
HILL ROM HOLDINGS INC	EQUITY	26,000.00	$	1,249,560.00
HILL ROM HOLDINGS INC	EQUITY	22,900.00	$	1,100,574.00
HILL ROM HOLDINGS INC	EQUITY	28,000.00	$	1,345,680.00
HILTON WORLDWIDE HOLDINGS IN	EQUITY	113,400.00	$	2,426,760.00
HILTON WORLDWIDE HOLDINGS IN	EQUITY	112,900.00	$	2,416,060.00
HILTON WORLDWIDE HOLDINGS IN	EQUITY	1,400.00	$	29,960.00
HILTON WORLDWIDE HOLDINGS IN	EQUITY	207,076.00	$	4,431,426.40
HILTON WORLDWIDE HOLDINGS IN	EQUITY	25,200.00	$	539,280.00
HMS HOLDINGS CORP	EQUITY	93,204.00	$	1,150,137.36
HOLLYFRONTIER CORP	EQUITY	102,000.00	$	4,068,780.00
HOLLYFRONTIER CORP	EQUITY	4,300.00	$	171,527.00
HOLLYFRONTIER CORP	EQUITY	41,300.00	$	1,647,457.00
HOLLYFRONTIER CORP	EQUITY	54,900.00	$	2,189,961.00
HOLOGIC INC	EQUITY	584,600.00	$	22,618,174.00
HOLOGIC INC	EQUITY	70,600.00	$	2,731,514.00
HOLOGIC INC	EQUITY	41,128.00	$	1,591,242.32
HOLOGIC INC	EQUITY	65,800.00	$	2,545,802.00
HOLOGIC INC	EQUITY	67,600.00	$	2,615,444.00
HOME BANCSHARES INC	EQUITY	29,596.00	$	1,199,229.92
HOME DEPOT INC	EQUITY	17,900.00	$	2,367,275.00
HOME DEPOT INC	EQUITY	248,600.00	$	32,877,350.00
HOME DEPOT INC	EQUITY	193,526.00	$	25,593,813.50
HOME DEPOT INC	EQUITY	53,250.00	$	7,042,312.50
HOME DEPOT INC	EQUITY	26,000.00	$	3,438,500.00
HOME DEPOT INC	EQUITY	98,760.00	$	13,061,010.00
HOME DEPOT INC	EQUITY	219,200.00	$	28,989,200.00
HONEYWELL INTERNATIONAL INC	EQUITY	248,900.00	$	25,778,573.00
HONEYWELL INTERNATIONAL INC	EQUITY	43,404.00	$	4,495,352.28
HONEYWELL INTERNATIONAL INC	EQUITY	206,100.00	$	21,345,777.00
HONEYWELL INTERNATIONAL INC	EQUITY	43,800.00	$	4,536,366.00
HONEYWELL INTERNATIONAL INC	EQUITY	96,000.00	$	9,942,720.00
HORACE MANN EDUCATORS	EQUITY	114,993.00	$	3,815,467.74
HORACE MANN EDUCATORS	EQUITY	335,700.00	$	11,138,526.00
HORMEL FOODS CORP	EQUITY	135,348.00	$	10,703,319.84
HORMEL FOODS CORP	EQUITY	37,700.00	$	2,981,316.00
HORMEL FOODS CORP	EQUITY	76,100.00	$	6,017,988.00
HORMEL FOODS CORP	EQUITY	13,600.00	$	1,075,488.00
HOSPITALITY PROPERTIES TRUST	EQUITY	110,200.00	$	2,881,730.00
HOSPITALITY PROPERTIES TRUST	EQUITY	7,400.00	$	193,510.00
HOST HOTELS + RESORTS INC	EQUITY	1,194,800.00	$	18,328,232.00
HOST HOTELS + RESORTS INC	EQUITY	33,139.00	$	508,352.26
HOST HOTELS + RESORTS INC	EQUITY	36,500.00	$	559,910.00
HOWARD HUGHES CORP/THE	EQUITY	100.00	$	11,316.00

HP INC	EQUITY	735,200.00	$	8,704,768.00
HP INC	EQUITY	102,105.00	$	1,208,923.20
HP INC	EQUITY	213,100.00	$	2,523,104.00
HP INC	EQUITY	428,160.00	$	5,069,414.40
HP INC	EQUITY	81,000.00	$	959,040.00
HSN INC	EQUITY	18,854.00	$	955,332.18
HUBBELL INC	EQUITY	3,100.00	$	313,224.00
HUBSPOT INC	EQUITY	102,826.00	$	5,790,132.06
HUDSON GLOBAL INC	EQUITY	828,200.00	$	2,418,344.00
HUDSON PACIFIC PROPERTIES IN	EQUITY	69,080.00	$	1,943,911.20
HUMANA INC	EQUITY	65,700.00	$	11,728,107.00
HUMANA INC	EQUITY	3,798.00	$	677,980.98
HUMANA INC	EQUITY	84,300.00	$	15,048,393.00
HUMANA INC	EQUITY	15,000.00	$	2,677,650.00
HUNT (JB) TRANSPRT SVCS INC	EQUITY	13,518.00	$	991,680.48
HUNT (JB) TRANSPRT SVCS INC	EQUITY	4,400.00	$	322,784.00
HUNTINGTON BANCSHARES INC	EQUITY	300,000.00	$	3,318,000.00
HUNTINGTON BANCSHARES INC	EQUITY	148,800.00	$	1,645,728.00
HUNTINGTON INGALLS INDUSTRIE	EQUITY	85,000.00	$	10,782,250.00
HUNTINGTON INGALLS INDUSTRIE	EQUITY	7,000.00	$	887,950.00
HUNTINGTON INGALLS INDUSTRIE	EQUITY	7,900.00	$	1,002,115.00
HUNTINGTON INGALLS INDUSTRIE	EQUITY	46,898.00	$	5,949,011.30
HUNTINGTON INGALLS INDUSTRIE	EQUITY	9,900.00	$	1,255,815.00
HUNTSMAN CORP	EQUITY	76,984.00	$	875,308.08
HUNTSMAN CORP	EQUITY	175,700.00	$	1,997,709.00
HUNTSMAN CORP	EQUITY	11,000.00	$	125,070.00
HURCO COMPANIES INC	EQUITY	13,200.00	$	350,592.00
HYATT HOTELS CORP CL A	EQUITY	1,800.00	$	84,636.00
IAC/INTERACTIVECORP	EQUITY	22,000.00	$	1,321,100.00
IAC/INTERACTIVECORP	EQUITY	38,335.00	$	2,302,016.75
IAC/INTERACTIVECORP	EQUITY	9,300.00	$	558,465.00
IAC/INTERACTIVECORP	EQUITY	29,000.00	$	1,741,450.00
IBERIABANK CORP	EQUITY	66,400.00	$	3,656,648.00
ICF INTERNATIONAL INC	EQUITY	1,900.00	$	67,564.00
IDACORP INC	EQUITY	31,812.00	$	2,163,216.00
IDEX CORP	EQUITY	9,400.00	$	720,134.00
IDEX CORP	EQUITY	3,700.00	$	283,457.00
IDEXX LABORATORIES INC	EQUITY	4,900.00	$	357,308.00
IHS INC CLASS A	EQUITY	3,600.00	$	426,348.00
II VI INC	EQUITY	40,400.00	$	749,824.00
II VI INC	EQUITY	337,660.00	$	6,266,969.60
ILLINOIS TOOL WORKS	EQUITY	286,200.00	$	26,525,016.00
ILLINOIS TOOL WORKS	EQUITY	141,887.00	$	13,150,087.16
ILLINOIS TOOL WORKS	EQUITY	66,200.00	$	6,135,416.00
ILLINOIS TOOL WORKS	EQUITY	17,100.00	$	1,584,828.00
ILLUMINA INC	EQUITY	60,800.00	$	11,670,256.00
ILLUMINA INC	EQUITY	33,500.00	$	6,430,157.50
ILLUMINA INC	EQUITY	100,000.00	$	19,194,500.00
ILLUMINA INC	EQUITY	8,300.00	$	1,593,143.50

IMPERVA INC	EQUITY	73,513.00	$	4,654,108.03
IMS HEALTH HOLDINGS INC	EQUITY	20,700.00	$	527,229.00
IMS HEALTH HOLDINGS INC	EQUITY	62,900.00	$	1,602,063.00
IMS HEALTH HOLDINGS INC	EQUITY	42,400.00	$	1,079,928.00
INCYTE CORP	EQUITY	8,200.00	$	889,290.00
INCYTE CORP	EQUITY	98,000.00	$	10,628,100.00
INCYTE CORP	EQUITY	49,700.00	$	5,389,965.00
INDEPENDENT BANK CORP/MA	EQUITY	23,672.00	$	1,101,221.44
INDEPENDENT BANK GROUP INC	EQUITY	10,933.00	$	349,856.00
INFINERA CORP	EQUITY	206,610.00	$	3,743,773.20
INFINITY PHARMACEUTICALS INC	EQUITY	81,896.00	$	642,883.60
INGERSOLL RAND PLC	EQUITY	72,300.00	$	3,997,467.00
INGERSOLL RAND PLC	EQUITY	17,874.00	$	988,253.46
INGERSOLL RAND PLC	EQUITY	11,500.00	$	635,835.00
INGRAM MICRO INC CL A	EQUITY	107,004.00	$	3,250,781.52
INGRAM MICRO INC CL A	EQUITY	6,700.00	$	203,546.00
INGREDION INC	EQUITY	25,300.00	$	2,424,752.00
INGREDION INC	EQUITY	72,800.00	$	6,977,152.00
INGREDION INC	EQUITY	3,700.00	$	354,608.00
INGREDION INC	EQUITY	2,200.00	$	210,848.00
INNOPHOS HOLDINGS INC	EQUITY	28,800.00	$	834,624.00
INNOSPEC INC	EQUITY	17,600.00	$	955,856.00
INNOVIVA INC	EQUITY	18,000.00	$	189,720.00
INOGEN INC	EQUITY	149,635.00	$	5,998,867.15
INSIGHT ENTERPRISES INC	EQUITY	48,500.00	$	1,218,320.00
INSTEEL INDUSTRIES INC	EQUITY	17,200.00	$	359,824.00
INSYS THERAPEUTICS INC	EQUITY	240,721.00	$	6,891,842.23
INSYS THERAPEUTICS INC	EQUITY	79,914.00	$	2,287,937.82
INTEGRA LIFESCIENCES HOLDING	EQUITY	18,718.00	$	1,268,706.04
INTEGRATED DEVICE TECH INC	EQUITY	356,448.00	$	9,392,404.80
INTEL CORP	EQUITY	259,600.00	$	8,943,220.00
INTEL CORP	EQUITY	48,402.00	$	1,667,448.90
INTEL CORP	EQUITY	454,900.00	$	15,671,305.00
INTEL CORP	EQUITY	413,500.00	$	14,245,075.00
INTEL CORP	EQUITY	527,100.00	$	18,158,595.00
INTEL CORP	EQUITY	173,820.00	$	5,988,099.00
INTEL CORP	EQUITY	201,700.00	$	6,948,565.00
INTEL CORP	EQUITY	523,300.00	$	18,027,685.00
INTERACTIVE BROKERS GRO CL A	EQUITY	26,800.00	$	1,168,480.00
INTERCEPT PHARMACEUTICALS IN	EQUITY	3,200.00	$	477,920.00
INTERCONTINENTAL EXCHANGE IN	EQUITY	40,700.00	$	10,429,782.00
INTERCONTINENTAL EXCHANGE IN	EQUITY	74,358.00	$	19,054,981.08
INTERCONTINENTAL EXCHANGE IN	EQUITY	42,100.00	$	10,788,546.00
INTERCONTINENTAL EXCHANGE IN	EQUITY	16,950.00	$	4,343,607.00
INTERCONTINENTAL EXCHANGE IN	EQUITY	5,400.00	$	1,383,804.00
INTERNATIONAL GAME TECHNOLOG	EQUITY	3,300.00	$	53,394.00
INTERNATIONAL PAPER CO	EQUITY	25,600.00	$	965,120.00
INTERNATIONAL PAPER CO	EQUITY	18,300.00	$	689,910.00
INTERPUBLIC GROUP OF COS INC	EQUITY	201,604.00	$	4,693,341.12

INTERPUBLIC GROUP OF COS INC	EQUITY	96,100.00	$	2,237,208.00
INTERPUBLIC GROUP OF COS INC	EQUITY	20,900.00	$	486,552.00
INTERSIL CORP A	EQUITY	147,136.00	$	1,877,455.36
INTL BUSINESS MACHINES CORP	EQUITY	278,300.00	$	38,299,646.00
INTL BUSINESS MACHINES CORP	EQUITY	69,700.00	$	9,592,114.00
INTL BUSINESS MACHINES CORP	EQUITY	29,366.00	$	4,041,348.92
INTL BUSINESS MACHINES CORP	EQUITY	58,241.00	$	8,015,126.42
INTL BUSINESS MACHINES CORP	EQUITY	39,200.00	$	5,394,704.00
INTL BUSINESS MACHINES CORP	EQUITY	64,000.00	$	8,807,680.00
INTL FCSTONE INC	EQUITY	146,712.00	$	4,908,983.52
INTL FLAVORS + FRAGRANCES	EQUITY	11,100.00	$	1,328,004.00
INTL FLAVORS + FRAGRANCES	EQUITY	29,800.00	$	3,565,272.00
INTL FLAVORS + FRAGRANCES	EQUITY	3,900.00	$	466,596.00
INTREXON CORP	EQUITY	2,300.00	$	69,345.00
INTUIT INC	EQUITY	19,500.00	$	1,881,750.00
INTUIT INC	EQUITY	99,177.00	$	9,570,580.50
INTUIT INC	EQUITY	46,900.00	$	4,525,850.00
INTUIT INC	EQUITY	67,700.00	$	6,533,050.00
INTUIT INC	EQUITY	69,138.00	$	6,671,817.00
INTUIT INC	EQUITY	18,100.00	$	1,746,650.00
INTUITIVE SURGICAL INC	EQUITY	1,800.00	$	983,088.00
INVACARE CORP	EQUITY	115,100.00	$	2,001,589.00
INVESCO LTD	EQUITY	329,800.00	$	11,041,704.00
INVESCO LTD	EQUITY	158,476.00	$	5,305,776.48
INVESCO LTD	EQUITY	23,500.00	$	786,780.00
INVESCO MORTGAGE CAPITAL	EQUITY	12,400.00	$	153,636.00
INVESTORS BANCORP INC	EQUITY	313,400.00	$	3,898,696.00
INVESTORS BANCORP INC	EQUITY	122,000.00	$	1,517,680.00
INVESTORS BANCORP INC	EQUITY	400.00	$	4,976.00
INVESTORS REAL ESTATE TRUST	EQUITY	139,100.00	$	966,745.00
IONIS PHARMACEUTICALS INC	EQUITY	9,700.00	$	600,721.00
IPG PHOTONICS CORP	EQUITY	7,200.00	$	641,952.00
IRON MOUNTAIN INC	EQUITY	10,100.00	$	272,801.00
ISLE OF CAPRI CASINOS	EQUITY	60,200.00	$	838,586.00
ISLE OF CAPRI CASINOS	EQUITY	167,060.00	$	2,327,145.80
ITC HOLDINGS CORP	EQUITY	8,053.00	$	316,080.25
ITC HOLDINGS CORP	EQUITY	8,400.00	$	329,700.00
ITT CORP	EQUITY	11,200.00	$	406,784.00
ITT CORP	EQUITY	4,800.00	$	174,336.00
IXYS CORPORATION	EQUITY	86,300.00	$	1,089,969.00
J + J SNACK FOODS CORP	EQUITY	7,191.00	$	838,973.97
J ALEXANDER S HOLDINGS	EQUITY	63,851.00	$	697,252.92
J ALEXANDER S HOLDINGS	EQUITY	8,100.00	$	88,452.00
J.C. PENNEY CO INC	EQUITY	79,913.00	$	532,220.58
J.C. PENNEY CO INC	EQUITY	77,500.00	$	516,150.00
JABIL CIRCUIT INC	EQUITY	11,900.00	$	277,151.00
JABIL CIRCUIT INC	EQUITY	37,100.00	$	864,059.00
JACK HENRY + ASSOCIATES INC	EQUITY	79,100.00	$	6,174,546.00
JACK HENRY + ASSOCIATES INC	EQUITY	34,500.00	$	2,693,070.00

JACK HENRY + ASSOCIATES INC	EQUITY	13,000.00	$	1,014,780.00
JACK IN THE BOX INC	EQUITY	28,046.00	$	2,151,408.66
JACK IN THE BOX INC	EQUITY	22,813.00	$	1,749,985.23
JACK IN THE BOX INC	EQUITY	38,623.00	$	2,962,770.33
JACOBS ENGINEERING GROUP INC	EQUITY	6,400.00	$	268,480.00
JARDEN CORP	EQUITY	45,200.00	$	2,581,824.00
JARDEN CORP	EQUITY	48,700.00	$	2,781,744.00
JAZZ PHARMACEUTICALS PLC	EQUITY	8,100.00	$	1,138,536.00
JAZZ PHARMACEUTICALS PLC	EQUITY	8,541.00	$	1,200,522.96
JAZZ PHARMACEUTICALS PLC	EQUITY	2,900.00	$	407,624.00
JETBLUE AIRWAYS CORP	EQUITY	840,700.00	$	19,041,855.00
JETBLUE AIRWAYS CORP	EQUITY	48,400.00	$	1,096,260.00
JETBLUE AIRWAYS CORP	EQUITY	148,400.00	$	3,361,260.00
JM SMUCKER CO/THE	EQUITY	6,400.00	$	789,376.00
JOHN BEAN TECHNOLOGIES CORP	EQUITY	72,130.00	$	3,594,237.90
JOHNSON + JOHNSON	EQUITY	438,769.00	$	45,070,351.68
JOHNSON + JOHNSON	EQUITY	248,000.00	$	25,474,560.00
JOHNSON + JOHNSON	EQUITY	209,719.00	$	21,542,335.68
JOHNSON + JOHNSON	EQUITY	245,400.00	$	25,207,488.00
JOHNSON + JOHNSON	EQUITY	268,000.00	$	27,528,960.00
JOHNSON + JOHNSON	EQUITY	19,200.00	$	1,972,224.00
JOHNSON + JOHNSON	EQUITY	61,960.00	$	6,364,531.20
JOHNSON + JOHNSON	EQUITY	275,200.00	$	28,268,544.00
JOHNSON CONTROLS INC	EQUITY	45,500.00	$	1,796,795.00
JOHNSON CONTROLS INC	EQUITY	240,200.00	$	9,485,498.00
JOHNSON CONTROLS INC	EQUITY	481,500.00	$	19,014,435.00
JOHNSON CONTROLS INC	EQUITY	28,500.00	$	1,125,465.00
JONES LANG LASALLE INC	EQUITY	9,200.00	$	1,470,712.00
JONES LANG LASALLE INC	EQUITY	45,891.00	$	7,336,135.26
JONES LANG LASALLE INC	EQUITY	8,600.00	$	1,374,796.00
JONES LANG LASALLE INC	EQUITY	14,100.00	$	2,254,026.00
JOY GLOBAL INC	EQUITY	5,200.00	$	65,572.00
JPMORGAN CHASE + CO	EQUITY	817,800.00	$	53,999,334.00
JPMORGAN CHASE + CO	EQUITY	298,300.00	$	19,696,749.00
JPMORGAN CHASE + CO	EQUITY	668,366.00	$	44,132,206.98
JPMORGAN CHASE + CO	EQUITY	200,000.00	$	13,206,000.00
JPMORGAN CHASE + CO	EQUITY	386,500.00	$	25,520,595.00
JPMORGAN CHASE + CO	EQUITY	327,500.00	$	21,624,825.00
JPMORGAN CHASE + CO	EQUITY	371,135.00	$	24,506,044.05
JPMORGAN CHASE + CO	EQUITY	250,100.00	$	16,514,103.00
JUNIPER NETWORKS INC	EQUITY	146,746.00	$	4,050,189.60
JUNIPER NETWORKS INC	EQUITY	6,900.00	$	190,440.00
JUNIPER NETWORKS INC	EQUITY	127,928.00	$	3,530,812.80
JUNIPER NETWORKS INC	EQUITY	58,000.00	$	1,600,800.00
JUNO THERAPEUTICS INC	EQUITY	100.00	$	4,397.00
K12 INC	EQUITY	99,500.00	$	875,600.00
KADANT INC	EQUITY	12,500.00	$	507,625.00
KAISER ALUMINUM CORP	EQUITY	19,774.00	$	1,654,292.84
KAMAN CORP	EQUITY	36,622.00	$	1,494,543.82

KAMAN CORP	EQUITY	7,300.00	$	297,913.00
KANSAS CITY SOUTHERN	EQUITY	5,300.00	$	395,751.00
KAPSTONE PAPER AND PACKAGING	EQUITY	20,233.00	$	457,063.47
KAR AUCTION SERVICES INC	EQUITY	22,800.00	$	844,284.00
KAR AUCTION SERVICES INC	EQUITY	21,600.00	$	799,848.00
KATE SPADE + CO	EQUITY	6,500.00	$	115,505.00
KBR INC	EQUITY	185,320.00	$	3,135,614.40
KBR INC	EQUITY	309,300.00	$	5,233,356.00
KBR INC	EQUITY	40,000.00	$	676,800.00
KELLOGG CO	EQUITY	13,100.00	$	946,737.00
KEMPER CORP	EQUITY	80,160.00	$	2,985,960.00
KENNAMETAL INC	EQUITY	3,600.00	$	69,120.00
KENNEDY WILSON HOLDINGS INC	EQUITY	140,100.00	$	3,373,608.00
KENNEDY WILSON HOLDINGS INC	EQUITY	82,732.00	$	1,992,186.56
KEURIG GREEN MOUNTAIN INC	EQUITY	5,506.00	$	495,429.88
KEURIG GREEN MOUNTAIN INC	EQUITY	5,900.00	$	530,882.00
KEYCORP	EQUITY	425,500.00	$	5,612,345.00
KEYCORP	EQUITY	1,083,423.00	$	14,290,349.37
KEYCORP	EQUITY	301,000.00	$	3,970,190.00
KEYCORP	EQUITY	618,040.00	$	8,151,947.60
KEYCORP	EQUITY	63,700.00	$	840,203.00
KEYSIGHT TECHNOLOGIES IN	EQUITY	8,600.00	$	243,638.00
KILROY REALTY CORP	EQUITY	58,600.00	$	3,708,208.00
KILROY REALTY CORP	EQUITY	8,900.00	$	563,192.00
KIMBERLY CLARK CORP	EQUITY	122,609.00	$	15,608,125.70
KIMBERLY CLARK CORP	EQUITY	130,403.00	$	16,600,301.90
KIMBERLY CLARK CORP	EQUITY	84,500.00	$	10,756,850.00
KIMBERLY CLARK CORP	EQUITY	20,200.00	$	2,571,460.00
KIMBERLY CLARK CORP	EQUITY	17,500.00	$	2,227,750.00
KIMCO REALTY CORP	EQUITY	19,900.00	$	526,554.00
KINDER MORGAN INC	EQUITY	105,700.00	$	1,577,044.00
KINDER MORGAN INC	EQUITY	87,000.00	$	1,298,040.00
KINDRED HEALTHCARE INC	EQUITY	286,230.00	$	3,408,999.30
KING DIGITAL ENTERTAINMENT P	EQUITY	37,100.00	$	663,348.00
KING DIGITAL ENTERTAINMENT P	EQUITY	9,834.00	$	175,831.92
KING DIGITAL ENTERTAINMENT P	EQUITY	4,200.00	$	75,096.00
KIRBY CORP	EQUITY	2,300.00	$	121,026.00
KLA TENCOR CORP	EQUITY	77,000.00	$	5,339,950.00
KLA TENCOR CORP	EQUITY	9,700.00	$	672,695.00
KNIGHT TRANSPORTATION INC	EQUITY	427,406.00	$	10,356,047.38
KOHLS CORP	EQUITY	90,100.00	$	4,291,463.00
KOHLS CORP	EQUITY	26,500.00	$	1,262,195.00
KORN/FERRY INTERNATIONAL	EQUITY	10,300.00	$	341,754.00
KOSMOS ENERGY LTD	EQUITY	494,100.00	$	2,569,320.00
KOSMOS ENERGY LTD	EQUITY	7,900.00	$	41,080.00
KRAFT HEINZ CO/THE	EQUITY	30,700.00	$	2,233,732.00
KROGER CO	EQUITY	136,500.00	$	5,709,795.00
KROGER CO	EQUITY	157,100.00	$	6,571,493.00
KROGER CO	EQUITY	243,680.00	$	10,193,134.40

KROGER CO	EQUITY	160,400.00	$	6,709,532.00
KROGER CO	EQUITY	251,200.00	$	10,507,696.00
KROGER CO	EQUITY	294,400.00	$	12,314,752.00
L 3 COMMUNICATIONS HOLDINGS	EQUITY	92,600.00	$	11,066,626.00
L 3 COMMUNICATIONS HOLDINGS	EQUITY	28,900.00	$	3,453,839.00
L 3 COMMUNICATIONS HOLDINGS	EQUITY	2,900.00	$	346,579.00
L BRANDS INC	EQUITY	39,800.00	$	3,813,636.00
L BRANDS INC	EQUITY	28,000.00	$	2,682,960.00
L BRANDS INC	EQUITY	83,900.00	$	8,039,298.00
LABORATORY CRP OF AMER HLDGS	EQUITY	13,700.00	$	1,693,868.00
LABORATORY CRP OF AMER HLDGS	EQUITY	10,300.00	$	1,273,492.00
LABORATORY CRP OF AMER HLDGS	EQUITY	3,500.00	$	432,740.00
LAKELAND FINANCIAL CORP	EQUITY	13,551.00	$	631,747.62
LAM RESEARCH CORP	EQUITY	182,600.00	$	14,502,092.00
LAM RESEARCH CORP	EQUITY	63,031.00	$	5,005,922.02
LAM RESEARCH CORP	EQUITY	117,335.00	$	9,318,745.70
LAM RESEARCH CORP	EQUITY	2,600.00	$	206,492.00
LAM RESEARCH CORP	EQUITY	23,400.00	$	1,858,428.00
LAMAR ADVERTISING CO A	EQUITY	30,600.00	$	1,835,388.00
LAMAR ADVERTISING CO A	EQUITY	10,000.00	$	599,800.00
LAMAR ADVERTISING CO A	EQUITY	25,100.00	$	1,505,498.00
LAMAR ADVERTISING CO A	EQUITY	6,000.00	$	359,880.00
LANDSTAR SYSTEM INC	EQUITY	10,400.00	$	609,960.00
LANDSTAR SYSTEM INC	EQUITY	2,500.00	$	146,625.00
LANNETT CO INC	EQUITY	88,682.00	$	3,557,921.84
LAREDO PETROLEUM INC	EQUITY	6,500.00	$	51,935.00
LAS VEGAS SANDS CORP	EQUITY	61,092.00	$	2,678,273.28
LAS VEGAS SANDS CORP	EQUITY	19,600.00	$	859,264.00
LASALLE HOTEL PROPERTIES	EQUITY	37,500.00	$	943,500.00
LAZARD LTD CL A	EQUITY	79,425.00	$	3,574,919.25
LAZARD LTD CL A	EQUITY	34,700.00	$	1,561,847.00
LAZARD LTD CL A	EQUITY	33,400.00	$	1,503,334.00
LEAR CORP	EQUITY	62,626.00	$	7,692,351.58
LEAR CORP	EQUITY	47,900.00	$	5,883,557.00
LEAR CORP	EQUITY	47,555.00	$	5,841,180.65
LEAR CORP	EQUITY	16,500.00	$	2,026,695.00
LEAR CORP	EQUITY	5,800.00	$	712,414.00
LEAR CORP	EQUITY	14,500.00	$	1,781,035.00
LEGACYTEXAS FINANCIAL GROUP	EQUITY	67,276.00	$	1,683,245.52
LEGG MASON INC	EQUITY	44,300.00	$	1,737,889.00
LEGG MASON INC	EQUITY	28,300.00	$	1,110,209.00
LEGG MASON INC	EQUITY	4,700.00	$	184,381.00
LEGGETT + PLATT INC	EQUITY	13,000.00	$	546,260.00
LEGGETT + PLATT INC	EQUITY	59,300.00	$	2,491,786.00
LEGGETT + PLATT INC	EQUITY	50,500.00	$	2,122,010.00
LEIDOS HOLDINGS INC	EQUITY	2,200.00	$	123,772.00
LEIDOS HOLDINGS INC	EQUITY	4,400.00	$	247,544.00
LEMAITRE VASCULAR INC	EQUITY	155,146.00	$	2,676,268.50
LENDINGCLUB CORP	EQUITY	1,519,100.00	$	16,786,055.00

LENDINGCLUB CORP	EQUITY	141,300.00	$	1,561,365.00
LENDINGCLUB CORP	EQUITY	966,000.00	$	10,674,300.00
LENDINGCLUB CORP	EQUITY	2,000.00	$	22,100.00
LENDINGTREE INC	EQUITY	30,397.00	$	2,713,844.16
LENNAR CORP A	EQUITY	15,000.00	$	733,650.00
LENNOX INTERNATIONAL INC	EQUITY	12,100.00	$	1,511,290.00
LENNOX INTERNATIONAL INC	EQUITY	16,400.00	$	2,048,360.00
LENNOX INTERNATIONAL INC	EQUITY	16,600.00	$	2,073,340.00
LEUCADIA NATIONAL CORP	EQUITY	17,400.00	$	302,586.00
LEVEL 3 COMMUNICATIONS INC	EQUITY	59,896.00	$	3,255,946.56
LEVEL 3 COMMUNICATIONS INC	EQUITY	131,685.00	$	7,158,396.60
LEVEL 3 COMMUNICATIONS INC	EQUITY	28,000.00	$	1,522,080.00
LEXINGTON REALTY TRUST	EQUITY	346,580.00	$	2,772,640.00
LEXINGTON REALTY TRUST	EQUITY	156,000.00	$	1,248,000.00
LEXINGTON REALTY TRUST	EQUITY	324,000.00	$	2,592,000.00
LEXMARK INTERNATIONAL INC A	EQUITY	3,200.00	$	103,840.00
LHC GROUP INC	EQUITY	7,200.00	$	326,088.00
LIBERTY BROADBAND A	EQUITY	1,100.00	$	56,815.00
LIBERTY BROADBAND C	EQUITY	2,700.00	$	140,022.00
LIBERTY GLOBAL PLC LILAC A	EQUITY	28,153.00	$	1,164,689.61
LIBERTY INTERACTIVE CORP Q A	EQUITY	32,500.00	$	887,900.00
LIBERTY INTERACTIVE CORP Q A	EQUITY	25,200.00	$	688,464.00
LIBERTY MEDIA CORP A	EQUITY	4,500.00	$	176,625.00
LIBERTY MEDIA CORP C	EQUITY	103,799.00	$	3,952,665.92
LIBERTY MEDIA CORP C	EQUITY	10,100.00	$	384,608.00
LIBERTY PROPERTY TRUST	EQUITY	140,100.00	$	4,350,105.00
LIBERTY PROPERTY TRUST	EQUITY	6,600.00	$	204,930.00
LIBERTY TRIPADVISOR HDG A	EQUITY	38,504.00	$	1,168,211.36
LIBERTY TRIPADVISOR HDG A	EQUITY	45,400.00	$	1,377,436.00
LIBERTY VENTURES SER A	EQUITY	9,600.00	$	433,056.00
LIBERTY VENTURES SER A	EQUITY	103,843.00	$	4,684,357.73
LIBERTY VENTURES SER A	EQUITY	37,100.00	$	1,673,581.00
LIBERTY VENTURES SER A	EQUITY	10,300.00	$	464,633.00
LIFEPOINT HEALTH INC	EQUITY	109,100.00	$	8,007,940.00
LIFEPOINT HEALTH INC	EQUITY	1,800.00	$	132,120.00
LIFEPOINT HEALTH INC	EQUITY	3,600.00	$	264,240.00
LIGAND PHARMACEUTICALS	EQUITY	70,903.00	$	7,687,303.26
LIGAND PHARMACEUTICALS	EQUITY	41,325.00	$	4,480,456.50
LINCOLN ELECTRIC HOLDINGS	EQUITY	25,700.00	$	1,333,573.00
LINCOLN ELECTRIC HOLDINGS	EQUITY	3,200.00	$	166,048.00
LINCOLN NATIONAL CORP	EQUITY	57,900.00	$	2,910,054.00
LINCOLN NATIONAL CORP	EQUITY	32,900.00	$	1,653,554.00
LINCOLN NATIONAL CORP	EQUITY	228,775.00	$	11,498,231.50
LINCOLN NATIONAL CORP	EQUITY	111,400.00	$	5,598,964.00
LINCOLN NATIONAL CORP	EQUITY	96,875.00	$	4,868,937.50
LINCOLN NATIONAL CORP	EQUITY	12,300.00	$	618,198.00
LINEAR TECHNOLOGY CORP	EQUITY	12,800.00	$	543,616.00
LINKEDIN CORP A	EQUITY	78,850.00	$	17,747,558.00
LINKEDIN CORP A	EQUITY	31,895.00	$	7,178,926.60

LINKEDIN CORP A	EQUITY	20,020.00	$	4,506,101.60
LINKEDIN CORP A	EQUITY	140,500.00	$	31,623,740.00
LINKEDIN CORP A	EQUITY	5,500.00	$	1,237,940.00
LIONS GATE ENTERTAINMENT COR	EQUITY	6,000.00	$	194,340.00
LIONS GATE ENTERTAINMENT COR	EQUITY	24,100.00	$	780,599.00
LITHIA MOTORS INC CL A	EQUITY	19,478.00	$	2,077,718.26
LITTELFUSE INC	EQUITY	8,626.00	$	923,068.26
LIVE NATION ENTERTAINMENT IN	EQUITY	90,804.00	$	2,231,054.28
LIVE NATION ENTERTAINMENT IN	EQUITY	7,000.00	$	171,990.00
LKQ CORP	EQUITY	29,900.00	$	885,937.00
LKQ CORP	EQUITY	26,200.00	$	776,306.00
LOCKHEED MARTIN CORP	EQUITY	30,402.00	$	6,601,794.30
LOCKHEED MARTIN CORP	EQUITY	46,900.00	$	10,184,335.00
LOCKHEED MARTIN CORP	EQUITY	33,230.00	$	7,215,894.50
LOCKHEED MARTIN CORP	EQUITY	90,300.00	$	19,608,645.00
LOEWS CORP	EQUITY	77,500.00	$	2,976,000.00
LOEWS CORP	EQUITY	15,800.00	$	606,720.00
LOUISIANA PACIFIC CORP	EQUITY	231,300.00	$	4,165,713.00
LOWE S COS INC	EQUITY	449,400.00	$	34,172,376.00
LOWE S COS INC	EQUITY	288,700.00	$	21,952,748.00
LOWE S COS INC	EQUITY	314,607.00	$	23,922,716.28
LOWE S COS INC	EQUITY	59,100.00	$	4,493,964.00
LOWE S COS INC	EQUITY	82,600.00	$	6,280,904.00
LOWE S COS INC	EQUITY	233,600.00	$	17,762,944.00
LPL FINANCIAL HOLDINGS INC	EQUITY	2,700.00	$	115,155.00
LULULEMON ATHLETICA INC	EQUITY	278,200.00	$	14,597,154.00
LULULEMON ATHLETICA INC	EQUITY	41,300.00	$	2,167,011.00
LULULEMON ATHLETICA INC	EQUITY	45,800.00	$	2,403,126.00
LULULEMON ATHLETICA INC	EQUITY	5,800.00	$	304,326.00
LUMENTUM HOLDINGS INC	EQUITY	94,614.00	$	2,083,400.28
LUMENTUM HOLDINGS INC	EQUITY	18,141.00	$	399,464.82
LUMENTUM HOLDINGS INC	EQUITY	1,100.00	$	24,222.00
LUMINEX CORP	EQUITY	90,279.00	$	1,931,067.81
LYONDELLBASELL INDU CL A	EQUITY	296,600.00	$	25,774,540.00
LYONDELLBASELL INDU CL A	EQUITY	118,907.00	$	10,333,018.30
LYONDELLBASELL INDU CL A	EQUITY	93,900.00	$	8,159,910.00
LYONDELLBASELL INDU CL A	EQUITY	70,165.00	$	6,097,338.50
LYONDELLBASELL INDU CL A	EQUITY	47,500.00	$	4,127,750.00
M + T BANK CORP	EQUITY	7,729.00	$	936,600.22
M/I HOMES INC	EQUITY	127,100.00	$	2,786,032.00
MACERICH CO/THE	EQUITY	12,747.00	$	1,028,555.43
MACERICH CO/THE	EQUITY	10,500.00	$	847,245.00
MACK CALI REALTY CORP	EQUITY	68,500.00	$	1,599,475.00
MACQUARIE INFRASTRUCTURE COR	EQUITY	26,300.00	$	1,909,380.00
MACY S INC	EQUITY	173,244.00	$	6,060,075.12
MACY S INC	EQUITY	51,700.00	$	1,808,466.00
MACY S INC	EQUITY	11,300.00	$	395,274.00
MADISON SQUARE GARDEN CO A	EQUITY	6,466.00	$	1,046,198.80
MADISON SQUARE GARDEN CO A	EQUITY	11,432.00	$	1,849,697.60

MAGICJACK VOCALTEC LTD	EQUITY	292,089.00	$	2,760,241.05
MAGNA INTERNATIONAL INC	EQUITY	28,900.00	$	1,172,184.00
MAIDEN HOLDINGS LTD	EQUITY	113,262.00	$	1,688,736.42
MAIDEN HOLDINGS LTD	EQUITY	81,600.00	$	1,216,656.00
MAIDEN HOLDINGS LTD	EQUITY	149,850.00	$	2,234,263.50
MAINSOURCE FINANCIAL GROUP I	EQUITY	27,100.00	$	620,048.00
MALLINCKRODT PLC	EQUITY	3,685.00	$	275,011.55
MALLINCKRODT PLC	EQUITY	1,800.00	$	134,334.00
MALLINCKRODT PLC	EQUITY	33,593.00	$	2,507,045.59
MANHATTAN ASSOCIATES INC	EQUITY	149,532.00	$	9,894,532.44
MANITOWOC COMPANY INC	EQUITY	88,051.00	$	1,351,582.85
MANITOWOC COMPANY INC	EQUITY	7,300.00	$	112,055.00
MANPOWERGROUP INC	EQUITY	22,300.00	$	1,879,667.00
MANPOWERGROUP INC	EQUITY	36,936.00	$	3,113,335.44
MANPOWERGROUP INC	EQUITY	17,300.00	$	1,458,217.00
MARATHON OIL CORP	EQUITY	176,140.00	$	2,217,602.60
MARATHON OIL CORP	EQUITY	129,400.00	$	1,629,146.00
MARATHON OIL CORP	EQUITY	32,500.00	$	409,175.00
MARATHON PETROLEUM CORP	EQUITY	79,000.00	$	4,095,360.00
MARATHON PETROLEUM CORP	EQUITY	73,400.00	$	3,805,056.00
MARATHON PETROLEUM CORP	EQUITY	150,498.00	$	7,801,816.32
MARATHON PETROLEUM CORP	EQUITY	212,000.00	$	10,990,080.00
MARATHON PETROLEUM CORP	EQUITY	5,100.00	$	264,384.00
MARATHON PETROLEUM CORP	EQUITY	39,988.00	$	2,072,977.92
MARATHON PETROLEUM CORP	EQUITY	61,100.00	$	3,167,424.00
MARCUS CORPORATION	EQUITY	35,200.00	$	667,744.00
MARKEL CORP	EQUITY	600.00	$	530,010.00
MARKEL CORP	EQUITY	5,400.00	$	4,770,090.00
MARKETAXESS HOLDINGS INC	EQUITY	113,184.00	$	12,630,202.56
MARKETAXESS HOLDINGS INC	EQUITY	10,486.00	$	1,170,132.74
MARRIOTT INTERNATIONAL CL A	EQUITY	269,200.00	$	18,047,168.00
MARRIOTT INTERNATIONAL CL A	EQUITY	84,900.00	$	5,691,696.00
MARRIOTT INTERNATIONAL CL A	EQUITY	66,400.00	$	4,451,456.00
MARRIOTT VACATIONS WORLD	EQUITY	22,293.00	$	1,269,586.35
MARSH + MCLENNAN COS	EQUITY	149,700.00	$	8,300,865.00
MARSH + MCLENNAN COS	EQUITY	32,000.00	$	1,774,400.00
MARTIN MARIETTA MATERIALS	EQUITY	28,300.00	$	3,865,214.00
MARTIN MARIETTA MATERIALS	EQUITY	1,100.00	$	150,238.00
MARTIN MARIETTA MATERIALS	EQUITY	17,300.00	$	2,362,834.00
MARVELL TECHNOLOGY GROUP LTD	EQUITY	269,100.00	$	2,373,462.00
MARVELL TECHNOLOGY GROUP LTD	EQUITY	24,300.00	$	214,326.00
MASCO CORP	EQUITY	291,800.00	$	8,257,940.00
MASCO CORP	EQUITY	368,666.00	$	10,433,247.80
MASCO CORP	EQUITY	27,000.00	$	764,100.00
MASCO CORP	EQUITY	64,600.00	$	1,828,180.00
MASONITE INTERNATIONAL CORP	EQUITY	132,200.00	$	8,094,606.00
MASTEC INC	EQUITY	69,500.00	$	1,207,910.00
MASTERCARD INC CLASS A	EQUITY	9,400.00	$	915,184.00
MASTERCARD INC CLASS A	EQUITY	167,972.00	$	16,353,753.92

MASTERCARD INC CLASS A	EQUITY	74,550.00	$	7,258,188.00
MASTERCARD INC CLASS A	EQUITY	13,500.00	$	1,314,360.00
MASTERCARD INC CLASS A	EQUITY	123,496.00	$	12,023,570.56
MASTERCARD INC CLASS A	EQUITY	113,100.00	$	11,011,416.00
MATRIX SERVICE CO	EQUITY	6,200.00	$	127,348.00
MATSON INC	EQUITY	159,200.00	$	6,786,696.00
MATSON INC	EQUITY	86,326.00	$	3,680,077.38
MATTEL INC	EQUITY	15,900.00	$	432,003.00
MAXIM INTEGRATED PRODUCTS	EQUITY	61,620.00	$	2,341,560.00
MAXIM INTEGRATED PRODUCTS	EQUITY	15,200.00	$	577,600.00
MAXIMUS INC	EQUITY	13,954.00	$	784,912.50
MB FINANCIAL INC	EQUITY	61,397.00	$	1,987,420.89
MCBC HOLDINGS INC	EQUITY	61,900.00	$	848,030.00
MCCORMICK + CO NON VTG SHRS	EQUITY	18,800.00	$	1,608,528.00
MCCORMICK + CO NON VTG SHRS	EQUITY	14,100.00	$	1,206,396.00
MCDERMOTT INTL INC	EQUITY	335,500.00	$	1,123,925.00
MCDONALD S CORP	EQUITY	27,800.00	$	3,284,292.00
MCDONALD S CORP	EQUITY	6,110.00	$	721,835.40
MCDONALD S CORP	EQUITY	61,100.00	$	7,218,354.00
MCGRAW HILL FINANCIAL INC	EQUITY	17,660.00	$	1,740,922.80
MCGRAW HILL FINANCIAL INC	EQUITY	60,900.00	$	6,003,522.00
MCGRAW HILL FINANCIAL INC	EQUITY	41,700.00	$	4,110,786.00
MCGRAW HILL FINANCIAL INC	EQUITY	29,000.00	$	2,858,820.00
MCKESSON CORP	EQUITY	93,900.00	$	18,519,897.00
MCKESSON CORP	EQUITY	93,677.00	$	18,475,914.71
MCKESSON CORP	EQUITY	27,200.00	$	5,364,656.00
MCKESSON CORP	EQUITY	45,020.00	$	8,879,294.60
MCKESSON CORP	EQUITY	34,000.00	$	6,705,820.00
MDU RESOURCES GROUP INC	EQUITY	6,300.00	$	115,416.00
MEAD JOHNSON NUTRITION CO	EQUITY	12,700.00	$	1,002,665.00
MEAD JOHNSON NUTRITION CO	EQUITY	53,656.00	$	4,236,141.20
MEAD JOHNSON NUTRITION CO	EQUITY	11,600.00	$	915,820.00
MEDIDATA SOLUTIONS INC	EQUITY	294,500.00	$	14,515,905.00
MEDIVATION INC	EQUITY	32,400.00	$	1,566,216.00
MEDIVATION INC	EQUITY	40,188.00	$	1,942,687.92
MEDIVATION INC	EQUITY	9,400.00	$	454,396.00
MEDNAX INC	EQUITY	30,200.00	$	2,164,132.00
MEDNAX INC	EQUITY	22,400.00	$	1,605,184.00
MEDNAX INC	EQUITY	19,000.00	$	1,361,540.00
MEDTRONIC PLC	EQUITY	2,000.00	$	153,840.00
MEDTRONIC PLC	EQUITY	102,047.00	$	7,849,455.24
MEDTRONIC PLC	EQUITY	53,900.00	$	4,145,988.00
MEDTRONIC PLC	EQUITY	403,000.00	$	30,998,760.00
MEDTRONIC PLC	EQUITY	180,578.00	$	13,890,059.76
MEMORIAL RESOURCE DEVELOPMEN	EQUITY	27,756.00	$	448,259.40
MEMORIAL RESOURCE DEVELOPMEN	EQUITY	105,925.00	$	1,710,688.75
MEMORIAL RESOURCE DEVELOPMEN	EQUITY	1,400.00	$	22,610.00
MENTOR GRAPHICS CORP	EQUITY	212,050.00	$	3,905,961.00
MENTOR GRAPHICS CORP	EQUITY	73,700.00	$	1,357,554.00

MERCADOLIBRE INC	EQUITY	136,600.00	$	15,618,844.00
MERCANTILE BANK CORP	EQUITY	20,100.00	$	493,254.00
MERCER INTERNATIONAL INC	EQUITY	19,598.00	$	177,361.90
MERCER INTERNATIONAL INC	EQUITY	414,062.00	$	3,747,261.10
MERCK + CO. INC.	EQUITY	785,200.00	$	41,474,264.00
MERCK + CO. INC.	EQUITY	210,800.00	$	11,134,456.00
MERCK + CO. INC.	EQUITY	296,831.00	$	15,678,613.42
MERCK + CO. INC.	EQUITY	357,400.00	$	18,877,868.00
MERCK + CO. INC.	EQUITY	89,900.00	$	4,748,518.00
MERCK + CO. INC.	EQUITY	268,500.00	$	14,182,170.00
MERCK + CO. INC.	EQUITY	123,121.00	$	6,503,251.22
MERCK + CO. INC.	EQUITY	269,500.00	$	14,234,990.00
MERCURY GENERAL CORP	EQUITY	1,400.00	$	65,198.00
MERIDIAN BIOSCIENCE INC	EQUITY	49,900.00	$	1,023,948.00
MERIDIAN BIOSCIENCE INC	EQUITY	381,804.00	$	7,834,618.08
MERIT MEDICAL SYSTEMS INC	EQUITY	58,000.00	$	1,078,220.00
MERITAGE HOMES CORP	EQUITY	147,136.00	$	5,001,152.64
MERITAGE HOMES CORP	EQUITY	23,075.00	$	784,319.25
MERITOR INC	EQUITY	265,600.00	$	2,217,760.00
MERITOR INC	EQUITY	57,600.00	$	480,960.00
MERITOR INC	EQUITY	524,676.00	$	4,381,044.60
META FINANCIAL GROUP INC	EQUITY	1,700.00	$	78,081.00
METALDYNE PERFORMANCE GROUP	EQUITY	161,760.00	$	2,966,678.40
METALDYNE PERFORMANCE GROUP	EQUITY	32,500.00	$	596,050.00
METALDYNE PERFORMANCE GROUP	EQUITY	116,820.00	$	2,142,478.80
METHANEX CORP	EQUITY	3,380.00	$	111,573.80
METHODE ELECTRONICS INC	EQUITY	109,250.00	$	3,477,427.50
METLIFE INC	EQUITY	84,900.00	$	4,093,029.00
METLIFE INC	EQUITY	382,000.00	$	18,416,220.00
METLIFE INC	EQUITY	209,075.00	$	10,079,505.75
METLIFE INC	EQUITY	100,000.00	$	4,821,000.00
METLIFE INC	EQUITY	317,500.00	$	15,306,675.00
METLIFE INC	EQUITY	50,900.00	$	2,453,889.00
METTLER TOLEDO INTERNATIONAL	EQUITY	75,130.00	$	25,478,836.90
METTLER TOLEDO INTERNATIONAL	EQUITY	3,500.00	$	1,186,955.00
METTLER TOLEDO INTERNATIONAL	EQUITY	9,600.00	$	3,255,648.00
METTLER TOLEDO INTERNATIONAL	EQUITY	5,600.00	$	1,899,128.00
MFA FINANCIAL INC	EQUITY	189,823.00	$	1,252,831.80
MFA FINANCIAL INC	EQUITY	18,700.00	$	123,420.00
MGE ENERGY INC	EQUITY	15,300.00	$	709,920.00
MGM RESORTS INTERNATIONAL	EQUITY	451,420.00	$	10,256,262.40
MGM RESORTS INTERNATIONAL	EQUITY	23,800.00	$	540,736.00
MICHAEL KORS HOLDINGS LTD	EQUITY	29,700.00	$	1,189,782.00
MICHAEL KORS HOLDINGS LTD	EQUITY	28,877.00	$	1,156,812.62
MICHAEL KORS HOLDINGS LTD	EQUITY	9,900.00	$	396,594.00
MICHAELS COS INC/THE	EQUITY	32,700.00	$	722,997.00
MICHAELS COS INC/THE	EQUITY	800.00	$	17,688.00
MICROCHIP TECHNOLOGY INC	EQUITY	10,100.00	$	470,054.00
MICRON TECHNOLOGY INC	EQUITY	214,792.00	$	3,041,454.72

MICRON TECHNOLOGY INC	EQUITY	52,000.00	$	736,320.00
MICROSEMI CORP	EQUITY	25,290.00	$	824,201.10
MICROSOFT CORP	EQUITY	640,000.00	$	35,507,200.00
MICROSOFT CORP	EQUITY	1,354,600.00	$	75,153,208.00
MICROSOFT CORP	EQUITY	741,216.00	$	41,122,663.68
MICROSOFT CORP	EQUITY	57,500.00	$	3,190,100.00
MICROSOFT CORP	EQUITY	486,000.00	$	26,963,280.00
MICROSOFT CORP	EQUITY	172,575.00	$	9,574,461.00
MICROSOFT CORP	EQUITY	52,100.00	$	2,890,508.00
MICROSOFT CORP	EQUITY	723,100.00	$	40,117,588.00
MID AMERICA APARTMENT COMM	EQUITY	121,109.00	$	10,997,908.29
MID AMERICA APARTMENT COMM	EQUITY	4,000.00	$	363,240.00
MIDDLEBY CORP	EQUITY	1,700.00	$	183,379.00
MIDDLEBY CORP	EQUITY	12,200.00	$	1,316,014.00
MILLER INDUSTRIES INC/TENN	EQUITY	194,700.00	$	4,240,566.00
MINERALS TECHNOLOGIES INC	EQUITY	7,110.00	$	326,064.60
MINERALS TECHNOLOGIES INC	EQUITY	18,700.00	$	857,582.00
MISTRAS GROUP INC	EQUITY	45,600.00	$	870,504.00
MITEK SYSTEMS INC	EQUITY	748,635.00	$	3,076,889.85
MKS INSTRUMENTS INC	EQUITY	38,055.00	$	1,369,980.00
MOBILE MINI INC	EQUITY	38,686.00	$	1,204,295.18
MOBILEYE NV	EQUITY	99,200.00	$	4,194,176.00
MOBILEYE NV	EQUITY	279,000.00	$	11,796,120.00
MOELIS + CO CLASS A	EQUITY	4,524.00	$	132,010.32
MOELIS + CO CLASS A	EQUITY	33,500.00	$	977,530.00
MOHAWK INDUSTRIES INC	EQUITY	23,703.00	$	4,489,111.17
MOHAWK INDUSTRIES INC	EQUITY	6,400.00	$	1,212,096.00
MOHAWK INDUSTRIES INC	EQUITY	16,900.00	$	3,200,691.00
MOLINA HEALTHCARE INC	EQUITY	151,714.00	$	9,122,562.82
MOLSON COORS BREWING CO B	EQUITY	179,000.00	$	16,811,680.00
MOLSON COORS BREWING CO B	EQUITY	4,984.00	$	468,097.28
MOLSON COORS BREWING CO B	EQUITY	7,200.00	$	676,224.00
MONDELEZ INTERNATIONAL INC A	EQUITY	512,000.00	$	22,958,080.00
MONDELEZ INTERNATIONAL INC A	EQUITY	150,300.00	$	6,739,452.00
MONOLITHIC POWER SYSTEMS INC	EQUITY	25,200.00	$	1,605,492.00
MONOLITHIC POWER SYSTEMS INC	EQUITY	59,089.00	$	3,764,560.19
MONOTYPE IMAGING HOLDINGS IN	EQUITY	26,113.00	$	617,311.32
MONRO MUFFLER BRAKE INC	EQUITY	8,533.00	$	565,055.26
MONSANTO CO	EQUITY	34,896.00	$	3,437,953.92
MONSANTO CO	EQUITY	184,000.00	$	18,127,680.00
MONSANTO CO	EQUITY	23,500.00	$	2,315,220.00
MONSTER BEVERAGE CORP	EQUITY	7,000.00	$	1,042,720.00
MONSTER BEVERAGE CORP	EQUITY	21,300.00	$	3,172,848.00
MONSTER WORLDWIDE INC	EQUITY	94,000.00	$	538,620.00
MOODY S CORP	EQUITY	191,900.00	$	19,255,246.00
MOODY S CORP	EQUITY	80,348.00	$	8,062,118.32
MOODY S CORP	EQUITY	15,300.00	$	1,535,202.00
MOODY S CORP	EQUITY	59,400.00	$	5,960,196.00
MOODY S CORP	EQUITY	20,100.00	$	2,016,834.00

MOOG INC CLASS A	EQUITY	25,485.00	$	1,544,391.00
MOOG INC CLASS A	EQUITY	22,600.00	$	1,369,560.00
MOOG INC CLASS A	EQUITY	54,900.00	$	3,326,940.00
MORGAN STANLEY	EQUITY	508,700.00	$	16,181,747.00
MORGAN STANLEY	EQUITY	188,928.00	$	6,009,799.68
MORGAN STANLEY	EQUITY	419,700.00	$	13,350,657.00
MORGAN STANLEY	EQUITY	73,400.00	$	2,334,854.00
MORGAN STANLEY	EQUITY	156,900.00	$	4,990,989.00
MORNINGSTAR INC	EQUITY	300.00	$	24,123.00
MOSAIC CO/THE	EQUITY	279,500.00	$	7,711,405.00
MOSAIC CO/THE	EQUITY	88,913.00	$	2,453,109.67
MOSAIC CO/THE	EQUITY	18,600.00	$	513,174.00
MOTOROLA SOLUTIONS INC	EQUITY	6,100.00	$	417,545.00
MOVADO GROUP INC	EQUITY	28,100.00	$	722,451.00
MRC GLOBAL INC	EQUITY	60,500.00	$	780,450.00
MSA SAFETY INC	EQUITY	11,827.00	$	514,119.69
MSA SAFETY INC	EQUITY	23,300.00	$	1,012,851.00
MSC INDUSTRIAL DIRECT CO A	EQUITY	1,500.00	$	84,405.00
MSCI INC	EQUITY	46,100.00	$	3,325,193.00
MSCI INC	EQUITY	41,200.00	$	2,971,756.00
MSG NETWORKS INC A	EQUITY	27,500.00	$	572,000.00
MSG NETWORKS INC A	EQUITY	3,100.00	$	64,480.00
MULTI FINELINE ELECTRONIX IN	EQUITY	9,500.00	$	196,460.00
MURPHY OIL CORP	EQUITY	4,200.00	$	94,290.00
MURPHY USA INC	EQUITY	4,800.00	$	291,552.00
MYLAN NV	EQUITY	54,400.00	$	2,941,408.00
MYLAN NV	EQUITY	156,875.00	$	8,482,231.25
MYLAN NV	EQUITY	22,500.00	$	1,216,575.00
MYRIAD GENETICS INC	EQUITY	21,900.00	$	945,204.00
N B T BANCORP INC	EQUITY	14,800.00	$	412,624.00
NABORS INDUSTRIES LTD	EQUITY	512,695.00	$	4,363,034.45
NABORS INDUSTRIES LTD	EQUITY	180,100.00	$	1,532,651.00
NASDAQ INC	EQUITY	123,371.00	$	7,176,491.07
NASDAQ INC	EQUITY	58,200.00	$	3,385,494.00
NATERA INC	EQUITY	28,187.00	$	304,419.60
NATIONAL BANK HOLD CL A	EQUITY	184,370.00	$	3,939,986.90
NATIONAL BANKSHARES INC/VA	EQUITY	4,700.00	$	167,038.00
NATIONAL CINEMEDIA INC	EQUITY	281,860.00	$	4,428,020.60
NATIONAL FUEL GAS CO	EQUITY	75,800.00	$	3,240,450.00
NATIONAL FUEL GAS CO	EQUITY	4,300.00	$	183,825.00
NATIONAL GENERAL HLDGS	EQUITY	65,184.00	$	1,424,922.24
NATIONAL GENERAL HLDGS	EQUITY	55,600.00	$	1,215,416.00
NATIONAL INSTRUMENTS CORP	EQUITY	5,700.00	$	163,533.00
NATIONAL INTERSTATE CORP	EQUITY	5,600.00	$	149,520.00
NATIONAL OILWELL VARCO INC	EQUITY	56,000.00	$	1,875,440.00
NATIONAL OILWELL VARCO INC	EQUITY	92,100.00	$	3,084,429.00
NATIONAL OILWELL VARCO INC	EQUITY	19,700.00	$	659,753.00
NATIONAL RETAIL PROPERTIES	EQUITY	19,300.00	$	772,965.00
NATIONAL RETAIL PROPERTIES	EQUITY	7,200.00	$	288,360.00

NATIONAL WESTERN LIFE GROU A	EQUITY	2,100.00	$	529,074.00
NATIONAL WESTERN LIFE GROU A	EQUITY	3,900.00	$	982,566.00
NATIONSTAR MORTGAGE HOLDINGS	EQUITY	25,302.00	$	338,287.74
NATL HEALTH INVESTORS INC	EQUITY	18,100.00	$	1,101,747.00
NATUS MEDICAL INC	EQUITY	167,026.00	$	8,025,599.30
NAUTILUS INC	EQUITY	409,761.00	$	6,851,203.92
NAVIENT CORP	EQUITY	26,700.00	$	305,715.00
NAVIGANT CONSULTING INC	EQUITY	64,300.00	$	1,032,658.00
NAVISTAR INTERNATIONAL CORP	EQUITY	154,500.00	$	1,365,780.00
NCR CORPORATION	EQUITY	857,600.00	$	20,976,896.00
NCR CORPORATION	EQUITY	9,100.00	$	222,586.00
NEFF CORP CLASS A	EQUITY	50,100.00	$	383,766.00
NET 1 UEPS TECHNOLOGIES INC	EQUITY	50,162.00	$	677,688.62
NETAPP INC	EQUITY	144,202.00	$	3,825,679.06
NETAPP INC	EQUITY	16,700.00	$	443,051.00
NETFLIX INC	EQUITY	331,615.00	$	37,930,123.70
NETFLIX INC	EQUITY	12,599.00	$	1,441,073.62
NETFLIX INC	EQUITY	27,585.00	$	3,155,172.30
NETFLIX INC	EQUITY	166,000.00	$	18,987,080.00
NETFLIX INC	EQUITY	51,800.00	$	5,924,884.00
NETGEAR INC	EQUITY	18,400.00	$	771,144.00
NETSCOUT SYSTEMS INC	EQUITY	24,545.00	$	753,531.50
NETSUITE INC	EQUITY	2,200.00	$	186,164.00
NEUSTAR INC CLASS A	EQUITY	45,400.00	$	1,088,238.00
NEUSTAR INC CLASS A	EQUITY	234,313.00	$	5,616,482.61
NEVRO CORP	EQUITY	53,777.00	$	3,630,485.27
NEW JERSEY RESOURCES CORP	EQUITY	63,954.00	$	2,107,923.84
NEW JERSEY RESOURCES CORP	EQUITY	53,200.00	$	1,753,472.00
NEW MOUNTAIN FINANCE CORP	EQUITY	29,204.00	$	380,236.08
NEW RESIDENTIAL INVESTMENT	EQUITY	134,400.00	$	1,634,304.00
NEW YORK COMMUNITY BANCORP	EQUITY	159,100.00	$	2,596,512.00
NEWELL RUBBERMAID INC	EQUITY	75,100.00	$	3,310,408.00
NEWELL RUBBERMAID INC	EQUITY	125,044.00	$	5,511,939.52
NEWELL RUBBERMAID INC	EQUITY	67,895.00	$	2,992,811.60
NEWELL RUBBERMAID INC	EQUITY	59,700.00	$	2,631,576.00
NEWELL RUBBERMAID INC	EQUITY	123,800.00	$	5,457,104.00
NEWFIELD EXPLORATION CO	EQUITY	153,779.00	$	5,007,044.24
NEWFIELD EXPLORATION CO	EQUITY	109,570.00	$	3,567,599.20
NEWFIELD EXPLORATION CO	EQUITY	83,400.00	$	2,715,504.00
NEWMARKET CORP	EQUITY	3,900.00	$	1,484,847.00
NEWMARKET CORP	EQUITY	500.00	$	190,365.00
NEWMONT MINING CORP	EQUITY	120,046.00	$	2,159,627.54
NEWMONT MINING CORP	EQUITY	22,200.00	$	399,378.00
NEWPORT CORP	EQUITY	61,354.00	$	973,687.98
NEWPORT CORP	EQUITY	43,500.00	$	690,345.00
NEWS CORP CLASS A	EQUITY	18,500.00	$	247,160.00
NEWS CORP CLASS B	EQUITY	5,200.00	$	72,592.00
NEXSTAR BROADCASTING GROUP A	EQUITY	32,715.00	$	1,920,370.50
NEXTERA ENERGY INC	EQUITY	271,400.00	$	28,195,746.00

NEXTERA ENERGY INC	EQUITY	134,700.00	$	13,993,983.00
NEXTERA ENERGY INC	EQUITY	132,470.00	$	13,762,308.30
NEXTERA ENERGY INC	EQUITY	21,400.00	$	2,223,246.00
NIELSEN HOLDINGS PLC	EQUITY	60,500.00	$	2,819,300.00
NIELSEN HOLDINGS PLC	EQUITY	19,300.00	$	899,380.00
NIKE INC CL B	EQUITY	369,403.00	$	23,087,687.50
NIKE INC CL B	EQUITY	139,400.00	$	8,712,500.00
NIKE INC CL B	EQUITY	74,400.00	$	4,650,000.00
NIKE INC CL B	EQUITY	177,620.00	$	11,101,250.00
NIKE INC CL B	EQUITY	212,600.00	$	13,287,500.00
NISOURCE INC	EQUITY	59,300.00	$	1,156,943.00
NN INC	EQUITY	107,210.00	$	1,708,927.40
NOBLE CORP PLC	EQUITY	79,100.00	$	834,505.00
NOBLE CORP PLC	EQUITY	10,800.00	$	113,940.00
NOBLE ENERGY INC	EQUITY	33,972.00	$	1,118,697.96
NOBLE ENERGY INC	EQUITY	22,900.00	$	754,097.00
NORANDA ALUMINUM HOLDING COR	EQUITY	181,613.00	$	58,116.16
NORDSON CORP	EQUITY	2,700.00	$	173,205.00
NORDSTROM INC	EQUITY	58,542.00	$	2,915,977.02
NORDSTROM INC	EQUITY	6,800.00	$	338,708.00
NORFOLK SOUTHERN CORP	EQUITY	42,800.00	$	3,620,452.00
NORFOLK SOUTHERN CORP	EQUITY	118,000.00	$	9,981,620.00
NORFOLK SOUTHERN CORP	EQUITY	17,000.00	$	1,438,030.00
NORTHERN TRUST CORP	EQUITY	171,000.00	$	12,327,390.00
NORTHERN TRUST CORP	EQUITY	11,700.00	$	843,453.00
NORTHROP GRUMMAN CORP	EQUITY	57,100.00	$	10,781,051.00
NORTHROP GRUMMAN CORP	EQUITY	89,300.00	$	16,860,733.00
NORTHROP GRUMMAN CORP	EQUITY	24,100.00	$	4,550,321.00
NORTHROP GRUMMAN CORP	EQUITY	47,300.00	$	8,930,713.00
NORTHSTAR ASSET MANAGEMENT	EQUITY	9,700.00	$	117,758.00
NORTHSTAR REALTY EUROPE CORP	EQUITY	2,883.00	$	34,048.23
NORTHSTAR REALTY FINANCE	EQUITY	95,166.00	$	1,620,676.98
NORTHSTAR REALTY FINANCE	EQUITY	10,450.00	$	177,963.50
NORTHWESTERN CORP	EQUITY	37,282.00	$	2,022,548.50
NORWEGIAN CRUISE LINE HOLDIN	EQUITY	27,800.00	$	1,629,080.00
NORWEGIAN CRUISE LINE HOLDIN	EQUITY	48,600.00	$	2,847,960.00
NOVAVAX INC	EQUITY	482,799.00	$	4,050,683.61
NOW INC	EQUITY	5,700.00	$	90,174.00
NRG ENERGY INC	EQUITY	222,642.00	$	2,620,496.34
NRG ENERGY INC	EQUITY	352,455.00	$	4,148,395.35
NRG ENERGY INC	EQUITY	17,800.00	$	209,506.00
NU SKIN ENTERPRISES INC A	EQUITY	9,400.00	$	356,166.00
NUANCE COMMUNICATIONS INC	EQUITY	325,700.00	$	6,478,173.00
NUANCE COMMUNICATIONS INC	EQUITY	34,600.00	$	688,194.00
NUANCE COMMUNICATIONS INC	EQUITY	45,000.00	$	895,050.00
NUCOR CORP	EQUITY	71,435.00	$	2,878,830.50
NUCOR CORP	EQUITY	10,500.00	$	423,150.00
NUTRACEUTICAL INTL CORP	EQUITY	20,200.00	$	521,564.00
NUTRISYSTEM INC	EQUITY	212,559.00	$	4,599,776.76

NVIDIA CORP	EQUITY	60,420.00	$	1,991,443.20
NVIDIA CORP	EQUITY	46,900.00	$	1,545,824.00
NVR INC	EQUITY	700.00	$	1,150,100.00
NVR INC	EQUITY	900.00	$	1,478,700.00
NVR INC	EQUITY	900.00	$	1,478,700.00
NXP SEMICONDUCTORS NV	EQUITY	64,121.08	$	5,402,200.99
NXP SEMICONDUCTORS NV	EQUITY	0.64	$	53.92
O REILLY AUTOMOTIVE INC	EQUITY	4,100.00	$	1,039,022.00
O REILLY AUTOMOTIVE INC	EQUITY	4,736.00	$	1,200,197.12
O REILLY AUTOMOTIVE INC	EQUITY	34,700.00	$	8,793,674.00
O REILLY AUTOMOTIVE INC	EQUITY	21,436.00	$	5,432,311.12
O REILLY AUTOMOTIVE INC	EQUITY	26,500.00	$	6,715,630.00
OASIS PETROLEUM INC	EQUITY	118,095.00	$	870,360.15
OCCIDENTAL PETROLEUM CORP	EQUITY	262,200.00	$	17,727,342.00
OCCIDENTAL PETROLEUM CORP	EQUITY	157,382.00	$	10,640,597.02
OCCIDENTAL PETROLEUM CORP	EQUITY	130,844.00	$	8,846,362.84
OCCIDENTAL PETROLEUM CORP	EQUITY	223,600.00	$	15,117,596.00
OCCIDENTAL PETROLEUM CORP	EQUITY	42,100.00	$	2,846,381.00
OCEAN RIG UDW INC	EQUITY	721,070.00	$	1,175,344.10
OCEANEERING INTL INC	EQUITY	4,500.00	$	168,840.00
OCEANFIRST FINANCIAL CORP	EQUITY	20,100.00	$	402,603.00
OFFICE DEPOT INC	EQUITY	35,894.00	$	202,442.16
OFFICE DEPOT INC	EQUITY	324,000.00	$	1,827,360.00
OFFICE DEPOT INC	EQUITY	50,300.00	$	283,692.00
OFG BANCORP	EQUITY	79,300.00	$	580,476.00
OGE ENERGY CORP	EQUITY	22,200.00	$	583,638.00
OGE ENERGY CORP	EQUITY	43,182.00	$	1,135,254.78
OGE ENERGY CORP	EQUITY	7,600.00	$	199,804.00
OLD DOMINION FREIGHT LINE	EQUITY	329,300.00	$	19,451,751.00
OLD DOMINION FREIGHT LINE	EQUITY	170,497.00	$	10,071,257.79
OLD DOMINION FREIGHT LINE	EQUITY	11,000.00	$	649,770.00
OLD DOMINION FREIGHT LINE	EQUITY	10,400.00	$	614,328.00
OLD REPUBLIC INTL CORP	EQUITY	73,600.00	$	1,371,168.00
OLD SECOND BANCORP INC	EQUITY	8,700.00	$	68,208.00
OM ASSET MANAGEMENT PLC	EQUITY	84,442.00	$	1,294,495.86
OMEGA HEALTHCARE INVESTORS	EQUITY	9,900.00	$	346,302.00
OMNICOM GROUP	EQUITY	1,800.00	$	136,188.00
OMNICOM GROUP	EQUITY	13,100.00	$	991,146.00
ON ASSIGNMENT INC	EQUITY	23,281.00	$	1,046,480.95
ON SEMICONDUCTOR CORP	EQUITY	344,100.00	$	3,372,180.00
ON SEMICONDUCTOR CORP	EQUITY	21,000.00	$	205,800.00
ONE LIBERTY PROPERTIES INC	EQUITY	25,600.00	$	549,376.00
ONEBEACON INSURANCE GROUP A	EQUITY	168,800.00	$	2,094,808.00
ONEMAIN HOLDINGS INC	EQUITY	2,600.00	$	108,004.00
ONEOK INC	EQUITY	8,900.00	$	219,474.00
OPKO HEALTH INC	EQUITY	170,300.00	$	1,711,515.00
OPPENHEIMER HOLDINGS CL A	EQUITY	144,500.00	$	2,511,410.00
ORACLE CORP	EQUITY	290,300.00	$	10,604,659.00
ORACLE CORP	EQUITY	162,137.00	$	5,922,864.61

ORACLE CORP	EQUITY	593,100.00	$	21,665,943.00
ORACLE CORP	EQUITY	182,600.00	$	6,670,378.00
ORACLE CORP	EQUITY	179,900.00	$	6,571,747.00
ORACLE CORP	EQUITY	219,800.00	$	8,029,294.00
ORBITAL ATK INC	EQUITY	7,100.00	$	634,314.00
ORBITAL ATK INC	EQUITY	27,600.00	$	2,465,784.00
ORITANI FINANCIAL CORP	EQUITY	29,465.00	$	486,172.50
ORTHOFIX INTERNATIONAL NV	EQUITY	14,600.00	$	572,466.00
OSHKOSH CORP	EQUITY	71,600.00	$	2,795,264.00
OSHKOSH CORP	EQUITY	3,800.00	$	148,352.00
OSI SYSTEMS INC	EQUITY	15,900.00	$	1,409,694.00
OUTERWALL INC	EQUITY	65,850.00	$	2,406,159.00
OUTFRONT MEDIA INC	EQUITY	6,000.00	$	130,980.00
OWENS + MINOR INC	EQUITY	33,100.00	$	1,190,938.00
OWENS CORNING	EQUITY	457,600.00	$	21,520,928.00
OWENS CORNING	EQUITY	18,900.00	$	888,867.00
OWENS CORNING	EQUITY	20,100.00	$	945,303.00
OWENS ILLINOIS INC	EQUITY	27,000.00	$	470,340.00
OWENS ILLINOIS INC	EQUITY	8,400.00	$	146,328.00
P G + E CORP	EQUITY	35,421.00	$	1,884,042.99
P G + E CORP	EQUITY	32,500.00	$	1,728,675.00
PACCAR INC	EQUITY	95,100.00	$	4,507,740.00
PACCAR INC	EQUITY	200,200.00	$	9,489,480.00
PACCAR INC	EQUITY	281,229.00	$	13,330,254.60
PACCAR INC	EQUITY	17,100.00	$	810,540.00
PACIFIC CONTINENTAL CORP	EQUITY	26,700.00	$	397,296.00
PACIRA PHARMACEUTICALS INC	EQUITY	89,042.00	$	6,837,535.18
PACIRA PHARMACEUTICALS INC	EQUITY	7,680.00	$	589,747.20
PACKAGING CORP OF AMERICA	EQUITY	5,200.00	$	327,860.00
PACWEST BANCORP	EQUITY	35,283.00	$	1,520,697.30
PACWEST BANCORP	EQUITY	5,400.00	$	232,740.00
PALO ALTO NETWORKS INC	EQUITY	96,300.00	$	16,962,282.00
PALO ALTO NETWORKS INC	EQUITY	16,300.00	$	2,871,082.00
PALO ALTO NETWORKS INC	EQUITY	24,500.00	$	4,315,430.00
PALO ALTO NETWORKS INC	EQUITY	13,540.00	$	2,384,935.60
PALO ALTO NETWORKS INC	EQUITY	78,000.00	$	13,738,920.00
PALO ALTO NETWORKS INC	EQUITY	27,300.00	$	4,808,622.00
PANDORA MEDIA INC	EQUITY	873,400.00	$	11,712,294.00
PANDORA MEDIA INC	EQUITY	11,100.00	$	148,851.00
PANERA BREAD COMPANY CLASS A	EQUITY	1,600.00	$	311,648.00
PANHANDLE OIL AND GAS INC A	EQUITY	13,400.00	$	216,544.00
PAR PACIFIC HOLDINGS INC	EQUITY	44,300.00	$	1,042,822.00
PARAMOUNT GROUP INC	EQUITY	9,500.00	$	171,950.00
PARKER HANNIFIN CORP	EQUITY	79,400.00	$	7,700,212.00
PARKER HANNIFIN CORP	EQUITY	7,100.00	$	688,558.00
PARKWAY PROPERTIES INC	EQUITY	206,600.00	$	3,229,158.00
PARKWAY PROPERTIES INC	EQUITY	5,600.00	$	87,528.00
PARSLEY ENERGY INC CLASS A	EQUITY	191,400.00	$	3,531,330.00
PARSLEY ENERGY INC CLASS A	EQUITY	75,594.00	$	1,394,709.30

PARTNERRE LTD	EQUITY	5,803.00	$	810,911.22
PARTNERRE LTD	EQUITY	4,200.00	$	586,908.00
PATRICK INDUSTRIES INC	EQUITY	143,553.00	$	6,244,555.50
PATTERSON COS INC	EQUITY	15,600.00	$	705,276.00
PATTERSON COS INC	EQUITY	7,800.00	$	352,638.00
PATTERSON UTI ENERGY INC	EQUITY	57,400.00	$	865,592.00
PAYCHEX INC	EQUITY	118,400.00	$	6,262,176.00
PAYCHEX INC	EQUITY	73,500.00	$	3,887,415.00
PAYCHEX INC	EQUITY	14,200.00	$	751,038.00
PAYLOCITY HOLDING CORP	EQUITY	267,860.00	$	10,861,723.00
PAYPAL HOLDINGS INC	EQUITY	170,000.00	$	6,154,000.00
PAYPAL HOLDINGS INC	EQUITY	219,500.00	$	7,945,900.00
PAYPAL HOLDINGS INC	EQUITY	199,750.00	$	7,230,950.00
PAYPAL HOLDINGS INC	EQUITY	83,800.00	$	3,033,560.00
PAYPAL HOLDINGS INC	EQUITY	76,600.00	$	2,772,920.00
PBF ENERGY INC CLASS A	EQUITY	40,210.00	$	1,480,130.10
PBF ENERGY INC CLASS A	EQUITY	4,600.00	$	169,326.00
PC CONNECTION INC	EQUITY	5,500.00	$	124,520.00
PDC ENERGY INC	EQUITY	52,900.00	$	2,823,802.00
PDC ENERGY INC	EQUITY	19,545.00	$	1,043,312.10
PDF SOLUTIONS INC	EQUITY	42,200.00	$	457,448.00
PEAPACK GLADSTONE FINL CORP	EQUITY	3,600.00	$	74,232.00
PEBBLEBROOK HOTEL TRUST	EQUITY	23,005.00	$	644,600.10
PEBBLEBROOK HOTEL TRUST	EQUITY	122,279.00	$	3,426,257.58
PENNYMAC FINANCIAL SERVICE A	EQUITY	7,200.00	$	110,592.00
PENSKE AUTOMOTIVE GROUP INC	EQUITY	8,900.00	$	376,826.00
PENSKE AUTOMOTIVE GROUP INC	EQUITY	80,943.00	$	3,427,126.62
PENSKE AUTOMOTIVE GROUP INC	EQUITY	1,700.00	$	71,978.00
PENTAIR PLC	EQUITY	9,100.00	$	450,723.00
PEOPLE S UNITED FINANCIAL	EQUITY	69,500.00	$	1,122,425.00
PEOPLE S UTAH BANCORP	EQUITY	11,700.00	$	201,357.00
PEPCO HOLDINGS INC	EQUITY	12,200.00	$	317,322.00
PEPSICO INC	EQUITY	323,700.00	$	32,344,104.00
PEPSICO INC	EQUITY	326,900.00	$	32,663,848.00
PEPSICO INC	EQUITY	30,150.00	$	3,012,588.00
PEPSICO INC	EQUITY	153,621.00	$	15,349,810.32
PEPSICO INC	EQUITY	239,000.00	$	23,880,880.00
PERFICIENT INC	EQUITY	55,300.00	$	946,736.00
PERKINELMER INC	EQUITY	29,400.00	$	1,574,958.00
PERKINELMER INC	EQUITY	8,700.00	$	466,059.00
PERKINELMER INC	EQUITY	30,700.00	$	1,644,599.00
PERRIGO CO PLC	EQUITY	11,900.00	$	1,721,930.00
PERRIGO CO PLC	EQUITY	37,903.00	$	5,484,564.10
PERRIGO CO PLC	EQUITY	7,000.00	$	1,012,900.00
PERRY ELLIS INTERNATIONAL	EQUITY	46,100.00	$	849,162.00
PFIZER INC	EQUITY	1,480,632.00	$	47,794,800.96
PFIZER INC	EQUITY	1,034,800.00	$	33,403,344.00
PFIZER INC	EQUITY	839,529.00	$	27,099,996.12
PFIZER INC	EQUITY	692,252.00	$	22,345,894.56

PFIZER INC	EQUITY	903,300.00	$	29,158,524.00
PFIZER INC	EQUITY	564,995.00	$	18,238,038.60
PFIZER INC	EQUITY	688,800.00	$	22,234,464.00
PHARMERICA CORP	EQUITY	38,200.00	$	1,337,000.00
PHH CORP	EQUITY	174,200.00	$	2,822,040.00
PHILLIPS 66	EQUITY	53,300.00	$	4,359,940.00
PHILLIPS 66	EQUITY	118,710.00	$	9,710,478.00
PHILLIPS 66	EQUITY	122,600.00	$	10,028,680.00
PHILLIPS 66	EQUITY	95,800.00	$	7,836,440.00
PHILLIPS 66	EQUITY	42,100.00	$	3,443,780.00
PHOTRONICS INC	EQUITY	361,621.00	$	4,502,181.45
PHYSICIANS REALTY TRUST	EQUITY	221,200.00	$	3,729,432.00
PIEDMONT OFFICE REALTY TRU A	EQUITY	3,200.00	$	60,416.00
PILGRIM S PRIDE CORP	EQUITY	320,700.00	$	7,084,263.00
PILGRIM S PRIDE CORP	EQUITY	179,085.00	$	3,955,987.65
PILGRIM S PRIDE CORP	EQUITY	184,600.00	$	4,077,814.00
PILGRIM S PRIDE CORP	EQUITY	1,100.00	$	24,299.00
PINNACLE FINANCIAL PARTNERS	EQUITY	71,340.00	$	3,664,022.40
PINNACLE FINANCIAL PARTNERS	EQUITY	36,753.00	$	1,887,634.08
PINNACLE FOODS INC	EQUITY	23,800.00	$	1,010,548.00
PINNACLE FOODS INC	EQUITY	45,400.00	$	1,927,684.00
PINNACLE WEST CAPITAL	EQUITY	4,800.00	$	309,504.00
PIONEER NATURAL RESOURCES CO	EQUITY	66,000.00	$	8,275,080.00
PIONEER NATURAL RESOURCES CO	EQUITY	4,900.00	$	614,362.00
PIPER JAFFRAY COS	EQUITY	24,500.00	$	989,800.00
PITNEY BOWES INC	EQUITY	51,100.00	$	1,055,215.00
PITNEY BOWES INC	EQUITY	10,600.00	$	218,890.00
PLAINS GP HOLDINGS LP CL A	EQUITY	127,742.00	$	1,207,161.90
PLATFORM SPECIALTY PRODUCTS	EQUITY	6,500.00	$	83,395.00
PLEXUS CORP	EQUITY	88,830.00	$	3,101,943.60
PLEXUS CORP	EQUITY	32,612.00	$	1,138,811.04
PLUM CREEK TIMBER CO	EQUITY	9,400.00	$	448,568.00
PNC FINANCIAL SERVICES GROUP	EQUITY	6,200.00	$	590,922.00
PNC FINANCIAL SERVICES GROUP	EQUITY	208,700.00	$	19,891,197.00
PNC FINANCIAL SERVICES GROUP	EQUITY	56,400.00	$	5,375,484.00
PNC FINANCIAL SERVICES GROUP	EQUITY	215,615.00	$	20,550,265.65
PNC FINANCIAL SERVICES GROUP	EQUITY	31,300.00	$	2,983,203.00
PNM RESOURCES INC	EQUITY	171,580.00	$	5,245,200.60
PNM RESOURCES INC	EQUITY	66,297.00	$	2,026,699.29
PNM RESOURCES INC	EQUITY	21,300.00	$	651,141.00
POLARIS INDUSTRIES INC	EQUITY	12,300.00	$	1,057,185.00
POLARIS INDUSTRIES INC	EQUITY	1,800.00	$	154,710.00
POLYCOM INC	EQUITY	98,185.00	$	1,236,149.15
POLYCOM INC	EQUITY	112,600.00	$	1,417,634.00
POLYONE CORPORATION	EQUITY	39,611.00	$	1,258,045.36
POPULAR INC	EQUITY	186,300.00	$	5,279,742.00
POPULAR INC	EQUITY	5,200.00	$	147,368.00
PORTLAND GENERAL ELECTRIC CO	EQUITY	88,320.00	$	3,212,198.40
PORTLAND GENERAL ELECTRIC CO	EQUITY	56,660.00	$	2,060,724.20

PORTLAND GENERAL ELECTRIC CO	EQUITY	91,700.00	$	3,335,129.00
PORTLAND GENERAL ELECTRIC CO	EQUITY	14,400.00	$	523,728.00
POST HOLDINGS INC	EQUITY	9,926.00	$	612,434.20
POST PROPERTIES INC	EQUITY	202,600.00	$	11,985,816.00
POST PROPERTIES INC	EQUITY	5,200.00	$	307,632.00
POST PROPERTIES INC	EQUITY	6,300.00	$	372,708.00
PPG INDUSTRIES INC	EQUITY	99,940.00	$	9,876,070.80
PPG INDUSTRIES INC	EQUITY	42,800.00	$	4,229,496.00
PPG INDUSTRIES INC	EQUITY	68,690.00	$	6,787,945.80
PPG INDUSTRIES INC	EQUITY	16,600.00	$	1,640,412.00
PPL CORP	EQUITY	355,694.00	$	12,139,836.22
PPL CORP	EQUITY	34,000.00	$	1,160,420.00
PRA GROUP INC	EQUITY	51,200.00	$	1,776,128.00
PRA GROUP INC	EQUITY	150,116.00	$	5,207,524.04
PRAXAIR INC	EQUITY	15,700.00	$	1,607,680.00
PRECISION CASTPARTS CORP	EQUITY	10,896.00	$	2,527,980.96
PRECISION CASTPARTS CORP	EQUITY	7,900.00	$	1,832,879.00
PREFERRED BANK/LOS ANGELES	EQUITY	27,700.00	$	914,654.00
PREMIER INC CLASS A	EQUITY	1,800.00	$	63,486.00
PRESTIGE BRANDS HOLDINGS INC	EQUITY	19,020.00	$	979,149.60
PRICELINE GROUP INC/THE	EQUITY	15,840.00	$	20,195,208.00
PRICELINE GROUP INC/THE	EQUITY	1,970.00	$	2,511,651.50
PRICELINE GROUP INC/THE	EQUITY	2,600.00	$	3,314,870.00
PRICELINE GROUP INC/THE	EQUITY	3,926.00	$	5,005,453.70
PRICELINE GROUP INC/THE	EQUITY	4,195.00	$	5,348,415.25
PRICELINE GROUP INC/THE	EQUITY	7,819.00	$	9,968,834.05
PRICELINE GROUP INC/THE	EQUITY	20,000.00	$	25,499,000.00
PRICELINE GROUP INC/THE	EQUITY	4,800.00	$	6,119,760.00
PRIMERICA INC	EQUITY	92,440.00	$	4,365,941.20
PRINCIPAL FINANCIAL GROUP	EQUITY	16,000.00	$	719,680.00
PRIVATEBANCORP INC	EQUITY	107,400.00	$	4,405,548.00
PRIVATEBANCORP INC	EQUITY	77,387.00	$	3,174,414.74
PROASSURANCE CORP	EQUITY	15,414.00	$	748,041.42
PROASSURANCE CORP	EQUITY	14,100.00	$	684,273.00
PROCTER + GAMBLE CO/THE	EQUITY	512,900.00	$	40,729,389.00
PROCTER + GAMBLE CO/THE	EQUITY	454,373.00	$	36,081,759.93
PROCTER + GAMBLE CO/THE	EQUITY	47,068.00	$	3,737,669.88
PROCTER + GAMBLE CO/THE	EQUITY	133,100.00	$	10,569,471.00
PROGRESS SOFTWARE CORP	EQUITY	48,800.00	$	1,171,200.00
PROGRESSIVE CORP	EQUITY	55,700.00	$	1,771,260.00
PROGRESSIVE WASTE SOLUTIONS	EQUITY	64,237.00	$	1,512,781.35
PROLOGIS INC	EQUITY	210,100.00	$	9,017,492.00
PROLOGIS INC	EQUITY	28,100.00	$	1,206,052.00
PROOFPOINT INC	EQUITY	162,510.00	$	10,564,775.10
PROSPERITY BANCSHARES INC	EQUITY	41,693.00	$	1,995,426.98
PROSPERITY BANCSHARES INC	EQUITY	35,500.00	$	1,699,030.00
PROVIDENT FINANCIAL SERVICES	EQUITY	50,696.00	$	1,021,524.40
PROVIDENT FINANCIAL SERVICES	EQUITY	58,100.00	$	1,170,715.00
PRUDENTIAL FINANCIAL INC	EQUITY	306,900.00	$	24,984,729.00

PRUDENTIAL FINANCIAL INC	EQUITY	89,000.00	$	7,245,490.00
PRUDENTIAL FINANCIAL INC	EQUITY	228,606.00	$	18,610,814.46
PRUDENTIAL FINANCIAL INC	EQUITY	115,930.00	$	9,437,861.30
PRUDENTIAL FINANCIAL INC	EQUITY	138,275.00	$	11,256,967.75
PRUDENTIAL FINANCIAL INC	EQUITY	24,100.00	$	1,961,981.00
PS BUSINESS PARKS INC/CA	EQUITY	28,788.00	$	2,516,934.84
PS BUSINESS PARKS INC/CA	EQUITY	15,800.00	$	1,381,394.00
PTC INC	EQUITY	5,700.00	$	197,391.00
PUBLIC SERVICE ENTERPRISE GP	EQUITY	210,200.00	$	8,132,638.00
PUBLIC SERVICE ENTERPRISE GP	EQUITY	32,026.00	$	1,239,085.94
PUBLIC SERVICE ENTERPRISE GP	EQUITY	215,200.00	$	8,326,088.00
PUBLIC SERVICE ENTERPRISE GP	EQUITY	45,700.00	$	1,768,133.00
PUBLIC STORAGE	EQUITY	47,300.00	$	11,716,210.00
PUBLIC STORAGE	EQUITY	1,398.00	$	346,284.60
PUBLIC STORAGE	EQUITY	5,900.00	$	1,461,430.00
PUBLIC STORAGE	EQUITY	7,800.00	$	1,932,060.00
PULTEGROUP INC	EQUITY	322,500.00	$	5,746,950.00
PULTEGROUP INC	EQUITY	20,500.00	$	365,310.00
PUMA BIOTECHNOLOGY INC	EQUITY	1,200.00	$	94,080.00
PVH CORP	EQUITY	13,500.00	$	994,275.00
PVH CORP	EQUITY	3,593.00	$	264,624.45
PVH CORP	EQUITY	79,880.00	$	5,883,162.00
PVH CORP	EQUITY	2,400.00	$	176,760.00
QEP RESOURCES INC	EQUITY	9,000.00	$	120,600.00
QIAGEN N.V.	EQUITY	1,300.00	$	35,945.00
QLIK TECHNOLOGIES INC	EQUITY	18,665.00	$	590,933.90
QLOGIC CORP	EQUITY	430,700.00	$	5,254,540.00
QORVO INC	EQUITY	11,800.00	$	600,620.00
QUAD GRAPHICS INC	EQUITY	268,489.00	$	2,496,947.70
QUAD GRAPHICS INC	EQUITY	48,400.00	$	450,120.00
QUAKER CHEMICAL CORP	EQUITY	9,699.00	$	749,344.74
QUALCOMM INC	EQUITY	185,700.00	$	9,282,214.50
QUALCOMM INC	EQUITY	193,846.00	$	9,689,392.31
QUALCOMM INC	EQUITY	364,400.00	$	18,214,534.00
QUALCOMM INC	EQUITY	260,600.00	$	13,026,091.00
QUALITY SYSTEMS INC	EQUITY	496,091.00	$	7,996,986.92
QUANTA SERVICES INC	EQUITY	34,700.00	$	702,675.00
QUANTA SERVICES INC	EQUITY	10,700.00	$	216,675.00
QUEST DIAGNOSTICS INC	EQUITY	19,700.00	$	1,401,458.00
QUEST DIAGNOSTICS INC	EQUITY	46,800.00	$	3,329,352.00
QUEST DIAGNOSTICS INC	EQUITY	7,100.00	$	505,094.00
QUESTAR CORP	EQUITY	125,700.00	$	2,448,636.00
QUESTAR CORP	EQUITY	242,538.00	$	4,724,640.24
QUESTAR CORP	EQUITY	9,400.00	$	183,112.00
QUINSTREET INC	EQUITY	75,600.00	$	324,324.00
QUINTILES TRANSNATIONAL HOLD	EQUITY	19,800.00	$	1,359,468.00
QUINTILES TRANSNATIONAL HOLD	EQUITY	58,382.00	$	4,008,508.12
QUINTILES TRANSNATIONAL HOLD	EQUITY	74,750.00	$	5,132,335.00
QUINTILES TRANSNATIONAL HOLD	EQUITY	33,100.00	$	2,272,646.00

QUINTILES TRANSNATIONAL HOLD	EQUITY	35,168.00	$	2,414,634.88
QUINTILES TRANSNATIONAL HOLD	EQUITY	31,700.00	$	2,176,522.00
RACKSPACE HOSTING INC	EQUITY	69,208.00	$	1,752,346.56
RACKSPACE HOSTING INC	EQUITY	6,200.00	$	156,984.00
RADIAN GROUP INC	EQUITY	114,756.00	$	1,536,582.84
RADIAN GROUP INC	EQUITY	127,100.00	$	1,701,869.00
RADWARE LTD	EQUITY	51,603.00	$	791,590.02
RALPH LAUREN CORP	EQUITY	42,400.00	$	4,726,752.00
RALPH LAUREN CORP	EQUITY	2,000.00	$	222,960.00
RAMCO GERSHENSON PROPERTIES	EQUITY	241,300.00	$	4,007,993.00
RANGE RESOURCES CORP	EQUITY	7,200.00	$	177,192.00
RAYMOND JAMES FINANCIAL INC	EQUITY	40,300.00	$	2,336,191.00
RAYMOND JAMES FINANCIAL INC	EQUITY	5,300.00	$	307,241.00
RAYONIER ADVANCED MATERIALS	EQUITY	50,829.00	$	497,615.91
RAYONIER ADVANCED MATERIALS	EQUITY	104,300.00	$	1,021,097.00
RAYONIER INC	EQUITY	5,500.00	$	122,100.00
RAYTHEON COMPANY	EQUITY	110,758.00	$	13,792,693.74
RAYTHEON COMPANY	EQUITY	28,400.00	$	3,536,652.00
RAYTHEON COMPANY	EQUITY	20,100.00	$	2,503,053.00
RBC BEARINGS INC	EQUITY	17,520.00	$	1,131,616.80
REAL INDUSTRY INC	EQUITY	593,000.00	$	4,761,790.00
REALOGY HOLDINGS CORP	EQUITY	20,800.00	$	762,736.00
REALOGY HOLDINGS CORP	EQUITY	33,725.00	$	1,236,695.75
REALOGY HOLDINGS CORP	EQUITY	21,300.00	$	781,071.00
REALTY INCOME CORP	EQUITY	12,600.00	$	650,538.00
RED HAT INC	EQUITY	2,000.00	$	165,620.00
RED HAT INC	EQUITY	43,000.00	$	3,560,830.00
RED HAT INC	EQUITY	22,500.00	$	1,863,225.00
REGAL BELOIT CORP	EQUITY	25,200.00	$	1,474,704.00
REGAL BELOIT CORP	EQUITY	49,960.00	$	2,923,659.20
REGAL BELOIT CORP	EQUITY	6,700.00	$	392,084.00
REGAL ENTERTAINMENT GROUP A	EQUITY	29,300.00	$	552,891.00
REGAL ENTERTAINMENT GROUP A	EQUITY	4,400.00	$	83,028.00
REGENCY CENTERS CORP	EQUITY	97,900.00	$	6,668,948.00
REGENCY CENTERS CORP	EQUITY	4,300.00	$	292,916.00
REGENERON PHARMACEUTICALS	EQUITY	35,250.00	$	19,136,167.50
REGENERON PHARMACEUTICALS	EQUITY	2,400.00	$	1,302,888.00
REGENERON PHARMACEUTICALS	EQUITY	3,385.00	$	1,837,614.95
REGENERON PHARMACEUTICALS	EQUITY	1,300.00	$	705,731.00
REGENERON PHARMACEUTICALS	EQUITY	59,000.00	$	32,029,330.00
REGENERON PHARMACEUTICALS	EQUITY	11,300.00	$	6,134,431.00
REGIONAL MANAGEMENT CORP	EQUITY	59,800.00	$	925,106.00
REGIONS FINANCIAL CORP	EQUITY	663,800.00	$	6,372,480.00
REGIONS FINANCIAL CORP	EQUITY	70,600.00	$	677,760.00
REINSURANCE GROUP OF AMERICA	EQUITY	15,900.00	$	1,360,245.00
RELIANCE STEEL + ALUMINUM	EQUITY	123,600.00	$	7,157,676.00
RELIANCE STEEL + ALUMINUM	EQUITY	60,079.00	$	3,479,174.89
RELIANCE STEEL + ALUMINUM	EQUITY	1,100.00	$	63,701.00
RENAISSANCERE HOLDINGS LTD	EQUITY	32,100.00	$	3,633,399.00

RENAISSANCERE HOLDINGS LTD	EQUITY	7,200.00	$	814,968.00
RENASANT CORP	EQUITY	119,600.00	$	4,115,436.00
RENASANT CORP	EQUITY	26,156.00	$	900,027.96
REPLIGEN CORP	EQUITY	199,927.00	$	5,655,934.83
REPUBLIC SERVICES INC	EQUITY	88,400.00	$	3,888,716.00
REPUBLIC SERVICES INC	EQUITY	79,700.00	$	3,506,003.00
RESMED INC	EQUITY	20,000.00	$	1,073,800.00
RESMED INC	EQUITY	14,200.00	$	762,398.00
RESMED INC	EQUITY	21,200.00	$	1,138,228.00
RESTORATION HARDWARE HOLDING	EQUITY	21,048.00	$	1,672,263.60
RETAIL PROPERTIES OF AME A	EQUITY	11,400.00	$	168,378.00
RETAILMENOT INC	EQUITY	58,200.00	$	577,344.00
RICE ENERGY INC	EQUITY	6,421.00	$	69,988.90
RICE ENERGY INC	EQUITY	156,100.00	$	1,701,490.00
RICE ENERGY INC	EQUITY	171,892.00	$	1,873,622.80
RICE ENERGY INC	EQUITY	3,800.00	$	41,420.00
RITE AID CORP	EQUITY	349,000.00	$	2,736,160.00
RLI CORP	EQUITY	18,878.00	$	1,165,716.50
RLJ LODGING TRUST	EQUITY	137,729.00	$	2,979,078.27
RLJ LODGING TRUST	EQUITY	43,600.00	$	943,068.00
RMR GROUP INC/THE A	EQUITY	762.48	$	10,987.34
RMR GROUP INC/THE A	EQUITY	1,829.32	$	26,360.50
RMR GROUP INC/THE A	EQUITY	0.72	$	10.38
ROBERT HALF INTL INC	EQUITY	29,300.00	$	1,381,202.00
ROBERT HALF INTL INC	EQUITY	102,577.00	$	4,835,479.78
ROBERT HALF INTL INC	EQUITY	48,500.00	$	2,286,290.00
ROBERT HALF INTL INC	EQUITY	33,400.00	$	1,574,476.00
ROCKWELL AUTOMATION INC	EQUITY	43,000.00	$	4,412,230.00
ROCKWELL AUTOMATION INC	EQUITY	8,800.00	$	902,968.00
ROCKWELL COLLINS INC	EQUITY	33,400.00	$	3,082,820.00
ROCKWELL COLLINS INC	EQUITY	10,100.00	$	932,230.00
ROLLINS INC	EQUITY	39,800.00	$	1,030,820.00
ROLLINS INC	EQUITY	44,200.00	$	1,144,780.00
ROPER TECHNOLOGIES INC	EQUITY	14,600.00	$	2,770,934.00
ROPER TECHNOLOGIES INC	EQUITY	7,500.00	$	1,423,425.00
ROSS STORES INC	EQUITY	79,200.00	$	4,261,752.00
ROSS STORES INC	EQUITY	19,300.00	$	1,038,533.00
ROSS STORES INC	EQUITY	123,382.00	$	6,639,185.42
ROSS STORES INC	EQUITY	65,700.00	$	3,535,317.00
ROUSE PROPERTIES INC	EQUITY	63,700.00	$	927,472.00
ROWAN COMPANIES PLC A	EQUITY	2,100.00	$	35,595.00
ROYAL CARIBBEAN CRUISES LTD	EQUITY	115,800.00	$	11,720,118.00
ROYAL CARIBBEAN CRUISES LTD	EQUITY	108,503.00	$	10,981,588.63
ROYAL CARIBBEAN CRUISES LTD	EQUITY	41,885.00	$	4,239,180.85
ROYAL CARIBBEAN CRUISES LTD	EQUITY	23,700.00	$	2,398,677.00
ROYAL GOLD INC	EQUITY	4,700.00	$	171,409.00
RPC INC	EQUITY	256,300.00	$	3,062,785.00
RPC INC	EQUITY	200.00	$	2,390.00
RPM INTERNATIONAL INC	EQUITY	58,500.00	$	2,577,510.00

RPM INTERNATIONAL INC	EQUITY	10,300.00	$	453,818.00
RR DONNELLEY + SONS CO	EQUITY	105,900.00	$	1,558,848.00
RR DONNELLEY + SONS CO	EQUITY	53,800.00	$	791,936.00
RSP PERMIAN INC	EQUITY	110,843.00	$	2,703,460.77
RSP PERMIAN INC	EQUITY	61,797.00	$	1,507,228.83
RUBY TUESDAY INC	EQUITY	319,800.00	$	1,762,098.00
RUSH ENTERPRISES INC CL A	EQUITY	437,300.00	$	9,572,497.00
RUTH S HOSPITALITY GROUP INC	EQUITY	71,600.00	$	1,139,872.00
RUTH S HOSPITALITY GROUP INC	EQUITY	408,495.00	$	6,503,240.40
RYDER SYSTEM INC	EQUITY	54,811.00	$	3,114,909.13
RYDER SYSTEM INC	EQUITY	2,900.00	$	164,807.00
SABRE CORP	EQUITY	11,400.00	$	318,858.00
SABRE CORP	EQUITY	95,638.00	$	2,674,994.86
SABRE CORP	EQUITY	48,300.00	$	1,350,951.00
SABRE CORP	EQUITY	46,900.00	$	1,311,793.00
SAFEWAY CASA LEY CVR	EQUITY	104,591.00	$	106,149.41
SAFEWAY CASA LEY CVR	EQUITY	67,500.00	$	68,505.75
SAFEWAY PDC LLC CVR	EQUITY	104,591.00	$	5,104.04
SAFEWAY PDC LLC CVR	EQUITY	67,500.00	$	3,294.00
SAGA COMMUNICATIONS INC CL A	EQUITY	4,000.00	$	153,800.00
SALESFORCE.COM INC	EQUITY	183,800.00	$	14,409,920.00
SALESFORCE.COM INC	EQUITY	92,417.00	$	7,245,492.80
SALESFORCE.COM INC	EQUITY	74,600.00	$	5,848,640.00
SALESFORCE.COM INC	EQUITY	57,121.00	$	4,478,286.40
SALESFORCE.COM INC	EQUITY	630,000.00	$	49,392,000.00
SALESFORCE.COM INC	EQUITY	33,200.00	$	2,602,880.00
SALLY BEAUTY HOLDINGS INC	EQUITY	7,600.00	$	211,964.00
SANDERSON FARMS INC	EQUITY	18,400.00	$	1,426,368.00
SANDISK CORP	EQUITY	11,500.00	$	873,885.00
SANDISK CORP	EQUITY	10,000.00	$	759,900.00
SANDY SPRING BANCORP INC	EQUITY	17,217.00	$	464,170.32
SANMINA CORP	EQUITY	67,900.00	$	1,397,382.00
SANOFI ADR	EQUITY	446,500.00	$	19,043,225.00
SANTANDER CONSUMER USA HOLDI	EQUITY	4,700.00	$	74,495.00
SAPIENS INTERNATIONAL CORP	EQUITY	60,100.00	$	613,020.00
SAPIENS INTERNATIONAL CORP	EQUITY	174,020.00	$	1,775,004.00
SBA COMMUNICATIONS CORP CL A	EQUITY	26,426.00	$	2,776,579.82
SBA COMMUNICATIONS CORP CL A	EQUITY	47,400.00	$	4,980,318.00
SBA COMMUNICATIONS CORP CL A	EQUITY	1,500.00	$	157,605.00
SBA COMMUNICATIONS CORP CL A	EQUITY	15,400.00	$	1,618,078.00
SCANA CORP	EQUITY	90,700.00	$	5,486,443.00
SCANA CORP	EQUITY	4,400.00	$	266,156.00
SCHLUMBERGER LTD	EQUITY	421,200.00	$	29,378,700.00
SCHLUMBERGER LTD	EQUITY	145,500.00	$	10,148,625.00
SCHLUMBERGER LTD	EQUITY	118,060.00	$	8,234,685.00
SCHLUMBERGER LTD	EQUITY	91,130.00	$	6,356,317.50
SCHLUMBERGER LTD	EQUITY	179,000.00	$	12,485,250.00
SCHLUMBERGER LTD	EQUITY	90,117.00	$	6,285,660.75
SCHOLASTIC CORP	EQUITY	108,300.00	$	4,176,048.00

SCHULMAN (A.) INC	EQUITY	117,500.00	$	3,600,200.00
SCHWAB (CHARLES) CORP	EQUITY	721,000.00	$	23,742,530.00
SCHWAB (CHARLES) CORP	EQUITY	407,100.00	$	13,405,803.00
SCHWAB (CHARLES) CORP	EQUITY	108,300.00	$	3,566,319.00
SCHWAB (CHARLES) CORP	EQUITY	575,000.00	$	18,934,750.00
SCHWAB (CHARLES) CORP	EQUITY	82,700.00	$	2,723,311.00
SCOTTS MIRACLE GRO CO CL A	EQUITY	8,600.00	$	554,786.00
SCOTTS MIRACLE GRO CO CL A	EQUITY	2,400.00	$	154,824.00
SCRIPPS NETWORKS INTER CL A	EQUITY	29,912.00	$	1,651,441.52
SCRIPPS NETWORKS INTER CL A	EQUITY	1,500.00	$	82,815.00
SEABOARD CORP W/D	EQUITY	300.00	$	868,422.00
SEADRILL LTD	EQUITY	3,800.00	$	12,882.00
SEAGATE TECHNOLOGY	EQUITY	186,300.00	$	6,829,758.00
SEALED AIR CORP	EQUITY	107,000.00	$	4,772,200.00
SEALED AIR CORP	EQUITY	45,100.00	$	2,011,460.00
SEALED AIR CORP	EQUITY	100,900.00	$	4,500,140.00
SEATTLE GENETICS INC	EQUITY	32,300.00	$	1,449,624.00
SEI INVESTMENTS COMPANY	EQUITY	330,400.00	$	17,312,960.00
SEI INVESTMENTS COMPANY	EQUITY	57,000.00	$	2,986,800.00
SEI INVESTMENTS COMPANY	EQUITY	66,000.00	$	3,458,400.00
SELECT COMFORT CORPORATION	EQUITY	254,940.00	$	5,458,265.40
SELECT MEDICAL HOLDINGS CORP	EQUITY	319,050.00	$	3,799,885.50
SELECTIVE INSURANCE GROUP	EQUITY	46,300.00	$	1,554,754.00
SELECTIVE INSURANCE GROUP	EQUITY	108,511.00	$	3,643,799.38
SEMPRA ENERGY	EQUITY	59,700.00	$	5,612,397.00
SEMTECH CORP	EQUITY	61,612.00	$	1,165,699.04
SENECA FOODS CORP CL A	EQUITY	10,900.00	$	315,882.00
SENIOR HOUSING PROP TRUST	EQUITY	10,800.00	$	160,272.00
SERVICE CORP INTERNATIONAL	EQUITY	86,100.00	$	2,240,322.00
SERVICE CORP INTERNATIONAL	EQUITY	93,200.00	$	2,425,064.00
SERVICEMASTER GLOBAL HOLDING	EQUITY	426,900.00	$	16,751,556.00
SERVICEMASTER GLOBAL HOLDING	EQUITY	15,800.00	$	619,992.00
SERVICEMASTER GLOBAL HOLDING	EQUITY	80,454.00	$	3,157,014.96
SERVICEMASTER GLOBAL HOLDING	EQUITY	83,625.00	$	3,281,445.00
SERVICEMASTER GLOBAL HOLDING	EQUITY	44,100.00	$	1,730,484.00
SERVICEMASTER GLOBAL HOLDING	EQUITY	41,200.00	$	1,616,688.00
SERVICENOW INC	EQUITY	129,500.00	$	11,209,520.00
SERVICENOW INC	EQUITY	42,300.00	$	3,661,488.00
SERVICENOW INC	EQUITY	18,300.00	$	1,584,048.00
SHERWIN WILLIAMS CO/THE	EQUITY	5,516.00	$	1,431,953.60
SHERWIN WILLIAMS CO/THE	EQUITY	15,810.00	$	4,104,276.00
SHERWIN WILLIAMS CO/THE	EQUITY	17,000.00	$	4,413,200.00
SHERWIN WILLIAMS CO/THE	EQUITY	25,310.00	$	6,570,476.00
SHERWIN WILLIAMS CO/THE	EQUITY	14,500.00	$	3,764,200.00
SIERRA BANCORP	EQUITY	15,800.00	$	278,870.00
SIGNATURE BANK	EQUITY	42,900.00	$	6,579,573.00
SIGNATURE BANK	EQUITY	33,083.00	$	5,073,939.71
SIGNATURE BANK	EQUITY	9,800.00	$	1,503,026.00
SIGNET JEWELERS LTD	EQUITY	3,900.00	$	482,391.00

SILGAN HOLDINGS INC	EQUITY	5,200.00	$	279,344.00
SILGAN HOLDINGS INC	EQUITY	2,100.00	$	112,812.00
SILICON LABORATORIES INC	EQUITY	12,685.00	$	615,729.90
SILICON MOTION TECHNOL ADR	EQUITY	221,530.00	$	6,947,180.80
SIMON PROPERTY GROUP INC	EQUITY	161,300.00	$	31,363,172.00
SIMON PROPERTY GROUP INC	EQUITY	59,600.00	$	11,588,624.00
SIMON PROPERTY GROUP INC	EQUITY	154,029.00	$	29,949,398.76
SIMON PROPERTY GROUP INC	EQUITY	28,700.00	$	5,580,428.00
SIRIUS XM HOLDINGS INC	EQUITY	655,900.00	$	2,669,513.00
SIRIUS XM HOLDINGS INC	EQUITY	184,500.00	$	750,915.00
SIRIUS XM HOLDINGS INC	EQUITY	580,300.00	$	2,361,821.00
SIRIUS XM HOLDINGS INC	EQUITY	268,700.00	$	1,093,609.00
SIRONA DENTAL SYSTEMS INC	EQUITY	6,500.00	$	712,205.00
SIRONA DENTAL SYSTEMS INC	EQUITY	24,100.00	$	2,640,637.00
SIRONA DENTAL SYSTEMS INC	EQUITY	13,700.00	$	1,501,109.00
SIX FLAGS ENTERTAINMENT CORP	EQUITY	4,200.00	$	230,748.00
SIX FLAGS ENTERTAINMENT CORP	EQUITY	24,300.00	$	1,335,042.00
SKECHERS USA INC CL A	EQUITY	22,600.00	$	682,746.00
SKECHERS USA INC CL A	EQUITY	24,839.00	$	750,386.19
SKECHERS USA INC CL A	EQUITY	79,593.00	$	2,404,504.53
SKECHERS USA INC CL A	EQUITY	52,400.00	$	1,583,004.00
SKECHERS USA INC CL A	EQUITY	55,400.00	$	1,673,634.00
SKYWEST INC	EQUITY	64,300.00	$	1,222,986.00
SKYWORKS SOLUTIONS INC	EQUITY	266,900.00	$	20,505,927.00
SKYWORKS SOLUTIONS INC	EQUITY	20,800.00	$	1,598,064.00
SKYWORKS SOLUTIONS INC	EQUITY	96,975.00	$	7,450,589.25
SKYWORKS SOLUTIONS INC	EQUITY	74,015.00	$	5,686,572.45
SKYWORKS SOLUTIONS INC	EQUITY	25,100.00	$	1,928,433.00
SKYWORKS SOLUTIONS INC	EQUITY	96,100.00	$	7,383,363.00
SL GREEN REALTY CORP	EQUITY	52,800.00	$	5,965,344.00
SL GREEN REALTY CORP	EQUITY	43,875.00	$	4,956,997.50
SL GREEN REALTY CORP	EQUITY	4,800.00	$	542,304.00
SLM CORP	EQUITY	18,900.00	$	123,228.00
SM ENERGY CO	EQUITY	3,600.00	$	70,776.00
SMITH (A.O.) CORP	EQUITY	11,400.00	$	873,354.00
SMITH (A.O.) CORP	EQUITY	33,100.00	$	2,535,791.00
SMITH (A.O.) CORP	EQUITY	34,400.00	$	2,635,384.00
SMITH + WESSON HOLDING CORP	EQUITY	244,120.00	$	5,365,757.60
SNAP ON INC	EQUITY	18,100.00	$	3,102,883.00
SNAP ON INC	EQUITY	23,800.00	$	4,080,034.00
SNAP ON INC	EQUITY	11,000.00	$	1,885,730.00
SOLARCITY CORP	EQUITY	3,200.00	$	163,264.00
SOLARWINDS INC	EQUITY	6,500.00	$	382,850.00
SOLARWINDS INC	EQUITY	3,300.00	$	194,370.00
SOLERA HOLDINGS INC	EQUITY	2,900.00	$	159,007.00
SONIC AUTOMOTIVE INC CLASS A	EQUITY	306,300.00	$	6,971,388.00
SONIC CORP	EQUITY	191,216.00	$	6,178,188.96
SONOCO PRODUCTS CO	EQUITY	7,400.00	$	302,438.00
SONY CORP SPONSORED ADR	EQUITY	185,225.00	$	4,558,387.25

SOUTH STATE CORP	EQUITY	21,468.00	$	1,544,622.60
SOUTH STATE CORP	EQUITY	15,900.00	$	1,144,005.00
SOUTHERN CO/THE	EQUITY	168,600.00	$	7,888,794.00
SOUTHERN CO/THE	EQUITY	39,600.00	$	1,852,884.00
SOUTHERN COPPER CORP	EQUITY	10,900.00	$	284,708.00
SOUTHWEST AIRLINES CO	EQUITY	549,900.00	$	23,678,694.00
SOUTHWEST AIRLINES CO	EQUITY	169,829.00	$	7,312,836.74
SOUTHWEST AIRLINES CO	EQUITY	227,485.00	$	9,795,504.10
SOUTHWEST AIRLINES CO	EQUITY	26,800.00	$	1,154,008.00
SOUTHWEST AIRLINES CO	EQUITY	159,800.00	$	6,880,988.00
SOUTHWEST AIRLINES CO	EQUITY	111,200.00	$	4,788,272.00
SOUTHWEST BANCORP INC/OKLA	EQUITY	24,460.00	$	427,560.80
SOUTHWEST GAS CORP	EQUITY	36,223.00	$	1,998,060.68
SOUTHWEST GAS CORP	EQUITY	28,000.00	$	1,544,480.00
SOUTHWESTERN ENERGY CO	EQUITY	17,000.00	$	120,870.00
SOVRAN SELF STORAGE INC	EQUITY	19,327.00	$	2,073,980.37
SPARTANNASH CO	EQUITY	48,200.00	$	1,043,048.00
SPECTRA ENERGY CORP	EQUITY	745,200.00	$	17,840,088.00
SPECTRA ENERGY CORP	EQUITY	35,300.00	$	845,082.00
SPECTRUM BRANDS HOLDINGS INC	EQUITY	9,300.00	$	946,740.00
SPECTRUM BRANDS HOLDINGS INC	EQUITY	26,342.00	$	2,681,615.60
SPECTRUM BRANDS HOLDINGS INC	EQUITY	10,600.00	$	1,079,080.00
SPECTRUM BRANDS HOLDINGS INC	EQUITY	1,200.00	$	122,160.00
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	442,700.00	$	22,165,989.00
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	31,086.00	$	1,556,476.02
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	58,400.00	$	2,924,088.00
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	72,900.00	$	3,650,103.00
SPIRIT AIRLINES INC	EQUITY	10,800.00	$	430,380.00
SPIRIT REALTY CAPITAL INC	EQUITY	114,100.00	$	1,143,282.00
SPIRIT REALTY CAPITAL INC	EQUITY	15,800.00	$	158,316.00
SPLUNK INC	EQUITY	102,250.00	$	6,013,322.50
SPLUNK INC	EQUITY	280,000.00	$	16,466,800.00
SPLUNK INC	EQUITY	25,600.00	$	1,505,536.00
SPORTSMAN S WAREHOUSE HOLDIN	EQUITY	335,748.00	$	4,331,149.20
SPRINT CORP	EQUITY	30,700.00	$	111,134.00
SPROUTS FARMERS MARKET INC	EQUITY	8,300.00	$	220,697.00
SPS COMMERCE INC	EQUITY	78,149.00	$	5,486,841.29
SPX CORP	EQUITY	306,763.00	$	2,862,098.79
SPX FLOW INC	EQUITY	66,788.00	$	1,864,053.08
SPX FLOW INC	EQUITY	900.00	$	25,119.00
SQUARE INC A	EQUITY	10,553.00	$	138,138.77
SS+C TECHNOLOGIES HOLDINGS	EQUITY	12,300.00	$	839,721.00
SS+C TECHNOLOGIES HOLDINGS	EQUITY	24,000.00	$	1,638,480.00
SS+C TECHNOLOGIES HOLDINGS	EQUITY	18,800.00	$	1,283,476.00
ST JUDE MEDICAL INC	EQUITY	35,879.00	$	2,216,245.83
ST JUDE MEDICAL INC	EQUITY	15,000.00	$	926,550.00
STANCORP FINANCIAL GROUP	EQUITY	2,521.00	$	287,091.48
STANCORP FINANCIAL GROUP	EQUITY	11,700.00	$	1,332,396.00
STANDEX INTERNATIONAL CORP	EQUITY	6,658.00	$	553,612.70

STANLEY BLACK + DECKER INC	EQUITY	86,100.00	$	9,189,453.00
STANLEY BLACK + DECKER INC	EQUITY	211,161.00	$	22,537,213.53
STANLEY BLACK + DECKER INC	EQUITY	55,135.00	$	5,884,558.55
STANLEY BLACK + DECKER INC	EQUITY	5,800.00	$	619,034.00
STANLEY BLACK + DECKER INC	EQUITY	16,500.00	$	1,761,045.00
STAPLES INC	EQUITY	42,000.00	$	397,740.00
STARBUCKS CORP	EQUITY	225,300.00	$	13,524,759.00
STARBUCKS CORP	EQUITY	488,607.00	$	29,331,078.21
STARBUCKS CORP	EQUITY	96,100.00	$	5,768,883.00
STARBUCKS CORP	EQUITY	56,700.00	$	3,403,701.00
STARBUCKS CORP	EQUITY	211,600.00	$	12,702,348.00
STARBUCKS CORP	EQUITY	199,200.00	$	11,957,976.00
STARWOOD HOTELS + RESORTS	EQUITY	88,054.00	$	6,100,381.12
STARWOOD HOTELS + RESORTS	EQUITY	4,000.00	$	277,120.00
STARWOOD PROPERTY TRUST INC	EQUITY	11,100.00	$	228,216.00
STARZ A	EQUITY	17,100.00	$	572,850.00
STARZ A	EQUITY	35,700.00	$	1,195,950.00
STARZ A	EQUITY	45,900.00	$	1,537,650.00
STATE BANK FINANCIAL CORP	EQUITY	40,580.00	$	853,397.40
STATE STREET CORP	EQUITY	134,800.00	$	8,945,328.00
STATE STREET CORP	EQUITY	345,800.00	$	22,947,288.00
STATE STREET CORP	EQUITY	51,400.00	$	3,410,904.00
STATE STREET CORP	EQUITY	20,900.00	$	1,386,924.00
STEEL DYNAMICS INC	EQUITY	109,300.00	$	1,953,191.00
STEEL DYNAMICS INC	EQUITY	13,800.00	$	246,606.00
STEIN MART INC	EQUITY	282,750.00	$	1,902,907.50
STEPAN CO	EQUITY	16,300.00	$	809,947.00
STERICYCLE INC	EQUITY	28,200.00	$	3,400,920.00
STERICYCLE INC	EQUITY	4,500.00	$	542,700.00
STERLING BANCORP/DE	EQUITY	260,600.00	$	4,226,932.00
STEVEN MADDEN LTD	EQUITY	15,567.00	$	470,434.74
STEWART INFORMATION SERVICES	EQUITY	27,800.00	$	1,037,774.00
STIFEL FINANCIAL CORP	EQUITY	76,300.00	$	3,232,068.00
STIFEL FINANCIAL CORP	EQUITY	35,474.00	$	1,502,678.64
STRYKER CORP	EQUITY	147,000.00	$	13,662,180.00
STRYKER CORP	EQUITY	150,214.00	$	13,960,889.16
STRYKER CORP	EQUITY	70,700.00	$	6,570,858.00
STRYKER CORP	EQUITY	69,200.00	$	6,431,448.00
STRYKER CORP	EQUITY	18,300.00	$	1,700,802.00
SUCAMPO PHARMACEUTICALS CL A	EQUITY	92,230.00	$	1,594,656.70
SUMMIT MATERIALS INC CL A	EQUITY	61,981.99	$	1,242,119.08
SUMMIT STATE BANK	EQUITY	9,317.00	$	127,177.05
SUNCOR ENERGY INC	EQUITY	367,730.00	$	9,487,434.00
SUNEDISON INC	EQUITY	13,300.00	$	67,697.00
SUNPOWER CORP	EQUITY	2,300.00	$	69,023.00
SUNSTONE HOTEL INVESTORS INC	EQUITY	179,435.00	$	2,241,143.15
SUNSTONE HOTEL INVESTORS INC	EQUITY	71,498.00	$	893,010.02
SUNTRUST BANKS INC	EQUITY	615,100.00	$	26,350,884.00
SUNTRUST BANKS INC	EQUITY	257,100.00	$	11,014,164.00

SUNTRUST BANKS INC	EQUITY	228,090.00	$	9,771,375.60
SUNTRUST BANKS INC	EQUITY	42,100.00	$	1,803,564.00
SUPER MICRO COMPUTER INC	EQUITY	141,710.00	$	3,473,312.10
SUPERIOR ENERGY SERVICES INC	EQUITY	28,300.00	$	381,201.00
SUPERNUS PHARMACEUTICALS INC	EQUITY	357,950.00	$	4,810,848.00
SUPERVALU INC W/D	EQUITY	353,616.00	$	2,397,516.48
SUPERVALU INC W/D	EQUITY	392,000.00	$	2,657,760.00
SUPERVALU INC W/D	EQUITY	181,100.00	$	1,227,858.00
SUPERVALU INC W/D	EQUITY	193,800.00	$	1,313,964.00
SURGICAL CARE AFFILIATES INC	EQUITY	29,000.00	$	1,154,490.00
SVB FINANCIAL GROUP	EQUITY	19,400.00	$	2,306,660.00
SVB FINANCIAL GROUP	EQUITY	10,200.00	$	1,212,780.00
SVB FINANCIAL GROUP	EQUITY	19,100.00	$	2,270,990.00
SWIFT TRANSPORTATION CO	EQUITY	16,366.00	$	226,178.12
SYKES ENTERPRISES INC	EQUITY	45,900.00	$	1,412,802.00
SYKES ENTERPRISES INC	EQUITY	64,500.00	$	1,985,310.00
SYMANTEC CORP	EQUITY	76,300.00	$	1,602,300.00
SYMANTEC CORP	EQUITY	189,900.00	$	3,987,900.00
SYMANTEC CORP	EQUITY	30,000.00	$	630,000.00
SYMETRA FINANCIAL CORP	EQUITY	12,275.00	$	389,976.75
SYNCHRONY FINANCIAL	EQUITY	141,423.00	$	4,300,673.43
SYNCHRONY FINANCIAL	EQUITY	153,497.00	$	4,667,843.77
SYNCHRONY FINANCIAL	EQUITY	118,270.00	$	3,596,590.70
SYNCHRONY FINANCIAL	EQUITY	79,600.00	$	2,420,636.00
SYNNEX CORP	EQUITY	18,700.00	$	1,681,691.00
SYNOPSYS INC	EQUITY	19,800.00	$	903,078.00
SYNOPSYS INC	EQUITY	64,495.00	$	2,941,616.95
SYNOPSYS INC	EQUITY	3,600.00	$	164,196.00
SYNOPSYS INC	EQUITY	118,249.00	$	5,393,336.89
SYNOPSYS INC	EQUITY	29,800.00	$	1,359,178.00
SYNOVUS FINANCIAL CORP	EQUITY	58,200.00	$	1,884,516.00
SYNTEL INC	EQUITY	9,393.00	$	425,033.25
SYSCO CORP	EQUITY	103,700.00	$	4,251,700.00
SYSCO CORP	EQUITY	28,600.00	$	1,172,600.00
T MOBILE US INC	EQUITY	76,700.00	$	3,000,504.00
T MOBILE US INC	EQUITY	82,100.00	$	3,211,752.00
T ROWE PRICE GROUP INC	EQUITY	309,000.00	$	22,090,410.00
T ROWE PRICE GROUP INC	EQUITY	12,300.00	$	879,327.00
TABLEAU SOFTWARE INC CL A	EQUITY	7,100.00	$	668,962.00
TAHOE RESOURCES INC	EQUITY	8,400.00	$	72,828.00
TAILORED BRANDS INC	EQUITY	72,500.00	$	1,064,300.00
TAKE TWO INTERACTIVE SOFTWRE	EQUITY	6,800.00	$	236,912.00
TALEN ENERGY CORP	EQUITY	142,427.00	$	887,320.21
TALEN ENERGY CORP	EQUITY	157,400.00	$	980,602.00
TALMER BANCORP INC CL A	EQUITY	247,200.00	$	4,476,792.00
TALMER BANCORP INC CL A	EQUITY	47,300.00	$	856,603.00
TANGER FACTORY OUTLET CENTER	EQUITY	102,058.00	$	3,337,296.60
TANGER FACTORY OUTLET CENTER	EQUITY	4,700.00	$	153,690.00
TARGA RESOURCES CORP	EQUITY	6,100.00	$	165,066.00

TARGET CORP	EQUITY	374,400.00	$	27,185,184.00
TARGET CORP	EQUITY	100,800.00	$	7,319,088.00
TARGET CORP	EQUITY	74,797.00	$	5,431,010.17
TARGET CORP	EQUITY	86,500.00	$	6,280,765.00
TARGET CORP	EQUITY	110,300.00	$	8,008,883.00
TARGET CORP	EQUITY	55,600.00	$	4,037,116.00
TARGET CORP	EQUITY	102,945.00	$	7,474,836.45
TARGET CORP	EQUITY	14,800.00	$	1,074,628.00
TARGET CORP	EQUITY	74,500.00	$	5,409,445.00
TARO PHARMACEUTICAL INDUS	EQUITY	18,000.00	$	2,781,900.00
TASER INTERNATIONAL INC	EQUITY	155,482.00	$	2,688,283.78
TAUBMAN CENTERS INC	EQUITY	291,600.00	$	22,371,552.00
TAUBMAN CENTERS INC	EQUITY	3,700.00	$	283,864.00
TCF FINANCIAL CORP	EQUITY	54,800.00	$	773,776.00
TCF FINANCIAL CORP	EQUITY	22,700.00	$	320,524.00
TD AMERITRADE HOLDING CORP	EQUITY	7,800.00	$	270,738.00
TD AMERITRADE HOLDING CORP	EQUITY	65,844.00	$	2,285,445.24
TD AMERITRADE HOLDING CORP	EQUITY	17,700.00	$	614,367.00
TE CONNECTIVITY LTD	EQUITY	115,200.00	$	7,443,072.00
TEAM HEALTH HOLDINGS INC	EQUITY	52,390.00	$	2,299,397.10
TECH DATA CORP	EQUITY	32,180.00	$	2,136,108.40
TECH DATA CORP	EQUITY	20,600.00	$	1,367,428.00
TECO ENERGY INC	EQUITY	28,610.00	$	762,456.50
TECO ENERGY INC	EQUITY	11,300.00	$	301,145.00
TEEKAY CORP	EQUITY	180,433.00	$	1,780,873.71
TEEKAY TANKERS LTD CLASS A	EQUITY	704,192.00	$	4,844,840.96
TEGNA INC	EQUITY	144,600.00	$	3,690,192.00
TEGNA INC	EQUITY	134,035.00	$	3,420,573.20
TEGNA INC	EQUITY	6,700.00	$	170,984.00
TELEFLEX INC	EQUITY	10,100.00	$	1,327,645.00
TELEFLEX INC	EQUITY	9,900.00	$	1,301,355.00
TELEPHONE AND DATA SYSTEMS	EQUITY	20,800.00	$	538,512.00
TELEPHONE AND DATA SYSTEMS	EQUITY	180,247.00	$	4,666,594.83
TELEPHONE AND DATA SYSTEMS	EQUITY	13,300.00	$	344,337.00
TELETECH HOLDINGS INC	EQUITY	4,400.00	$	122,804.00
TELIGENT INC	EQUITY	266,780.00	$	2,374,342.00
TEMPUR SEALY INTERNATIONAL I	EQUITY	7,500.00	$	528,450.00
TEMPUR SEALY INTERNATIONAL I	EQUITY	25,200.00	$	1,775,592.00
TEMPUR SEALY INTERNATIONAL I	EQUITY	28,300.00	$	1,994,018.00
TENET HEALTHCARE CORP	EQUITY	58,167.00	$	1,762,460.10
TENET HEALTHCARE CORP	EQUITY	3,600.00	$	109,080.00
TERADATA CORP	EQUITY	6,000.00	$	158,520.00
TERADYNE INC	EQUITY	11,500.00	$	237,705.00
TEREX CORP	EQUITY	5,400.00	$	99,792.00
TERRENO REALTY CORP	EQUITY	68,658.00	$	1,553,043.96
TERRITORIAL BANCORP INC	EQUITY	15,300.00	$	424,422.00
TESLA MOTORS INC	EQUITY	158,450.00	$	38,029,584.50
TESLA MOTORS INC	EQUITY	10,300.00	$	2,472,103.00
TESLA MOTORS INC	EQUITY	9,100.00	$	2,184,091.00

TESORO CORP	EQUITY	74,000.00	$	7,797,380.00
TESORO CORP	EQUITY	36,851.00	$	3,882,989.87
TESORO CORP	EQUITY	33,695.00	$	3,550,442.15
TESORO CORP	EQUITY	3,700.00	$	389,869.00
TESORO CORP	EQUITY	8,640.00	$	910,396.80
TESORO CORP	EQUITY	54,100.00	$	5,700,517.00
TESSERA TECHNOLOGIES INC	EQUITY	30,300.00	$	909,303.00
TESSERA TECHNOLOGIES INC	EQUITY	142,359.00	$	4,272,193.59
TETRA TECH INC	EQUITY	39,500.00	$	1,027,790.00
TEVA PHARMACEUTICAL SP ADR	EQUITY	261,700.00	$	17,177,988.00
TEVA PHARMACEUTICAL SP ADR	EQUITY	129,320.00	$	8,488,564.80
TEXAS CAPITAL BANCSHARES INC	EQUITY	16,673.00	$	823,979.66
TEXAS INSTRUMENTS INC	EQUITY	555,800.00	$	30,463,398.00
TEXAS INSTRUMENTS INC	EQUITY	312,700.00	$	17,139,087.00
TEXAS INSTRUMENTS INC	EQUITY	252,717.00	$	13,851,418.77
TEXAS INSTRUMENTS INC	EQUITY	339,000.00	$	18,580,590.00
TEXAS INSTRUMENTS INC	EQUITY	42,800.00	$	2,345,868.00
TEXAS INSTRUMENTS INC	EQUITY	66,500.00	$	3,644,865.00
TEXTRON INC	EQUITY	35,300.00	$	1,482,953.00
TEXTRON INC	EQUITY	134,540.00	$	5,652,025.40
TEXTRON INC	EQUITY	13,400.00	$	562,934.00
TFS FINANCIAL CORP	EQUITY	3,500.00	$	65,905.00
THERMO FISHER SCIENTIFIC INC	EQUITY	82,900.00	$	11,759,365.00
THERMO FISHER SCIENTIFIC INC	EQUITY	62,921.00	$	8,925,343.85
THERMO FISHER SCIENTIFIC INC	EQUITY	20,700.00	$	2,936,295.00
THERMO FISHER SCIENTIFIC INC	EQUITY	22,800.00	$	3,234,180.00
THERMON GROUP HOLDINGS INC	EQUITY	37,489.00	$	634,313.88
THOMSON REUTERS CORP	EQUITY	15,600.00	$	590,460.00
THOR INDUSTRIES INC	EQUITY	61,350.00	$	3,444,802.50
THOR INDUSTRIES INC	EQUITY	2,500.00	$	140,375.00
TIFFANY + CO	EQUITY	47,900.00	$	3,654,291.00
TIFFANY + CO	EQUITY	6,000.00	$	457,740.00
TIME INC	EQUITY	46,600.00	$	730,222.00
TIME WARNER CABLE	EQUITY	27,400.00	$	5,085,166.00
TIME WARNER CABLE	EQUITY	18,453.00	$	3,424,692.27
TIME WARNER CABLE	EQUITY	46,600.00	$	8,648,494.00
TIME WARNER CABLE	EQUITY	3,900.00	$	723,801.00
TIME WARNER CABLE	EQUITY	21,900.00	$	4,064,421.00
TIME WARNER INC	EQUITY	404,400.00	$	26,152,548.00
TIME WARNER INC	EQUITY	303,900.00	$	19,653,213.00
TIME WARNER INC	EQUITY	327,547.00	$	21,182,464.49
TIME WARNER INC	EQUITY	96,600.00	$	6,247,122.00
TIME WARNER INC	EQUITY	263,500.00	$	17,040,545.00
TIMKEN CO	EQUITY	13,700.00	$	391,683.00
TIMKEN CO	EQUITY	56,300.00	$	1,609,617.00
TIMKEN CO	EQUITY	3,700.00	$	105,783.00
TJX COMPANIES INC	EQUITY	228,000.00	$	16,167,480.00
TJX COMPANIES INC	EQUITY	84,890.00	$	6,019,549.90
TJX COMPANIES INC	EQUITY	265,216.00	$	18,806,466.56

TJX COMPANIES INC	EQUITY	117,606.00	$	8,339,441.46
TJX COMPANIES INC	EQUITY	32,700.00	$	2,318,757.00
TOLL BROTHERS INC	EQUITY	76,400.00	$	2,544,120.00
TOLL BROTHERS INC	EQUITY	4,400.00	$	146,520.00
TOLL BROTHERS INC	EQUITY	39,500.00	$	1,315,350.00
TOPBUILD CORP	EQUITY	55,346.00	$	1,702,996.42
TOPBUILD CORP	EQUITY	2,122.00	$	65,293.94
TORCHMARK CORP	EQUITY	25,148.00	$	1,437,459.68
TORO CO	EQUITY	6,200.00	$	453,034.00
TORO CO	EQUITY	11,100.00	$	811,077.00
TORO CO	EQUITY	11,100.00	$	811,077.00
TOTAL SYSTEM SERVICES INC	EQUITY	68,400.00	$	3,406,320.00
TOTAL SYSTEM SERVICES INC	EQUITY	37,200.00	$	1,852,560.00
TOWER INTERNATIONAL INC	EQUITY	30,199.00	$	862,785.43
TOWER INTERNATIONAL INC	EQUITY	37,800.00	$	1,079,946.00
TOWER SEMICONDUCTOR LTD	EQUITY	491,107.00	$	6,904,964.42
TOWERS WATSON + CO CL A	EQUITY	3,700.00	$	475,302.00
TOWERS WATSON + CO CL A	EQUITY	10,200.00	$	1,310,292.00
TOWNSQUARE MEDIA INC CL A	EQUITY	16,287.00	$	194,792.52
TOWNSQUARE MEDIA INC CL A	EQUITY	25,600.00	$	306,176.00
TRACTOR SUPPLY COMPANY	EQUITY	24,000.00	$	2,052,000.00
TRANSDIGM GROUP INC	EQUITY	22,200.00	$	5,071,590.00
TRANSDIGM GROUP INC	EQUITY	18,200.00	$	4,157,790.00
TRAVELERS COS INC/THE	EQUITY	272,500.00	$	30,754,350.00
TRAVELERS COS INC/THE	EQUITY	144,700.00	$	16,330,842.00
TRAVELERS COS INC/THE	EQUITY	231,100.00	$	26,081,946.00
TRAVELERS COS INC/THE	EQUITY	101,200.00	$	11,421,432.00
TRAVELERS COS INC/THE	EQUITY	37,400.00	$	4,220,964.00
TRAVELPORT WORLDWIDE LTD	EQUITY	72,200.00	$	931,380.00
TREEHOUSE FOODS INC	EQUITY	40,515.00	$	3,178,806.90
TREX COMPANY INC	EQUITY	58,825.00	$	2,237,703.00
TRI POINTE GROUP INC	EQUITY	275,700.00	$	3,493,119.00
TRIBUNE MEDIA CO A	EQUITY	4,400.00	$	148,764.00
TRICO BANCSHARES	EQUITY	18,564.00	$	509,396.16
TRICO BANCSHARES	EQUITY	39,500.00	$	1,083,880.00
TRIMBLE NAVIGATION LTD	EQUITY	13,400.00	$	287,430.00
TRINITY INDUSTRIES INC	EQUITY	106,000.00	$	2,546,120.00
TRINITY INDUSTRIES INC	EQUITY	315,330.00	$	7,574,226.60
TRINITY INDUSTRIES INC	EQUITY	8,300.00	$	199,366.00
TRIPADVISOR INC	EQUITY	4,600.00	$	392,150.00
TRIPLE S MANAGEMENT CORP B	EQUITY	31,500.00	$	753,165.00
TRIUMPH BANCORP INC	EQUITY	39,600.00	$	653,400.00
TRIUMPH GROUP INC	EQUITY	56,700.00	$	2,253,825.00
TRIUMPH GROUP INC	EQUITY	2,300.00	$	91,425.00
TUPPERWARE BRANDS CORP	EQUITY	7,000.00	$	389,550.00
TUPPERWARE BRANDS CORP	EQUITY	700.00	$	38,955.00
TUTOR PERINI CORP	EQUITY	160,380.00	$	2,684,761.20
TUTOR PERINI CORP	EQUITY	277,400.00	$	4,643,676.00
TUTOR PERINI CORP	EQUITY	31,300.00	$	523,962.00

TWENTY FIRST CENTURY FOX B	EQUITY	11,119.00	$	302,770.37
TWENTY FIRST CENTURY FOX B	EQUITY	26,300.00	$	716,149.00
TWENTY FIRST CENTURY FOX A	EQUITY	938,200.00	$	25,481,512.00
TWENTY FIRST CENTURY FOX A	EQUITY	643,900.00	$	17,488,324.00
TWENTY FIRST CENTURY FOX A	EQUITY	195,700.00	$	5,315,212.00
TWENTY FIRST CENTURY FOX A	EQUITY	57,000.00	$	1,548,120.00
TWITTER INC	EQUITY	30,300.00	$	701,142.00
TWO HARBORS INVESTMENT CORP	EQUITY	119,977.00	$	971,813.70
TWO HARBORS INVESTMENT CORP	EQUITY	18,500.00	$	149,850.00
TYCO INTERNATIONAL PLC	EQUITY	20,300.00	$	647,367.00
TYLER TECHNOLOGIES INC	EQUITY	49,801.00	$	8,681,310.32
TYSON FOODS INC CL A	EQUITY	448,200.00	$	23,902,506.00
TYSON FOODS INC CL A	EQUITY	135,200.00	$	7,210,216.00
TYSON FOODS INC CL A	EQUITY	3,700.00	$	197,321.00
TYSON FOODS INC CL A	EQUITY	29,400.00	$	1,567,902.00
UDR INC	EQUITY	43,600.00	$	1,638,052.00
UGI CORP	EQUITY	67,300.00	$	2,272,048.00
UGI CORP	EQUITY	9,949.00	$	335,878.24
ULTA SALON COSMETICS + FRAGR	EQUITY	23,890.00	$	4,419,650.00
ULTA SALON COSMETICS + FRAGR	EQUITY	8,800.00	$	1,628,000.00
ULTA SALON COSMETICS + FRAGR	EQUITY	31,000.00	$	5,735,000.00
ULTIMATE SOFTWARE GROUP INC	EQUITY	50,014.00	$	9,778,237.14
ULTIMATE SOFTWARE GROUP INC	EQUITY	6,800.00	$	1,329,468.00
ULTIMATE SOFTWARE GROUP INC	EQUITY	12,700.00	$	2,482,977.00
UMB FINANCIAL CORP	EQUITY	20,501.00	$	954,321.55
UMPQUA HOLDINGS CORP	EQUITY	145,208.00	$	2,308,807.20
UNDER ARMOUR INC CLASS A	EQUITY	74,150.00	$	5,977,231.50
UNDER ARMOUR INC CLASS A	EQUITY	25,000.00	$	2,015,250.00
UNDER ARMOUR INC CLASS A	EQUITY	41,000.00	$	3,305,010.00
UNDER ARMOUR INC CLASS A	EQUITY	155,000.00	$	12,494,550.00
UNDER ARMOUR INC CLASS A	EQUITY	56,500.00	$	4,554,465.00
UNION PACIFIC CORP	EQUITY	242,900.00	$	18,994,780.00
UNION PACIFIC CORP	EQUITY	273,162.00	$	21,361,268.40
UNION PACIFIC CORP	EQUITY	160,600.00	$	12,558,920.00
UNION PACIFIC CORP	EQUITY	18,200.00	$	1,423,240.00
UNION PACIFIC CORP	EQUITY	97,660.00	$	7,637,012.00
UNION PACIFIC CORP	EQUITY	254,800.00	$	19,925,360.00
UNITED CONTINENTAL HOLDINGS	EQUITY	202,000.00	$	11,574,600.00
UNITED CONTINENTAL HOLDINGS	EQUITY	86,811.00	$	4,974,270.30
UNITED CONTINENTAL HOLDINGS	EQUITY	100,930.00	$	5,783,289.00
UNITED CONTINENTAL HOLDINGS	EQUITY	62,800.00	$	3,598,440.00
UNITED CONTINENTAL HOLDINGS	EQUITY	18,400.00	$	1,054,320.00
UNITED FIRE GROUP INC	EQUITY	29,800.00	$	1,141,638.00
UNITED INSURANCE HOLDINGS CO	EQUITY	78,786.00	$	1,347,240.60
UNITED PARCEL SERVICE CL B	EQUITY	14,100.00	$	1,356,843.00
UNITED PARCEL SERVICE CL B	EQUITY	46,900.00	$	4,513,187.00
UNITED PARCEL SERVICE CL B	EQUITY	160,900.00	$	15,483,407.00
UNITED RENTALS INC	EQUITY	5,300.00	$	384,462.00
UNITED STATES STEEL CORP	EQUITY	93,000.00	$	742,140.00

UNITED STATES STEEL CORP	EQUITY	7,900.00	$	63,042.00
UNITED TECHNOLOGIES CORP	EQUITY	250,400.00	$	24,055,928.00
UNITED TECHNOLOGIES CORP	EQUITY	156,600.00	$	15,044,562.00
UNITED TECHNOLOGIES CORP	EQUITY	47,300.00	$	4,544,111.00
UNITED THERAPEUTICS CORP	EQUITY	21,000.00	$	3,288,810.00
UNITED THERAPEUTICS CORP	EQUITY	17,200.00	$	2,693,692.00
UNITED THERAPEUTICS CORP	EQUITY	4,200.00	$	657,762.00
UNITEDHEALTH GROUP INC	EQUITY	209,600.00	$	24,657,344.00
UNITEDHEALTH GROUP INC	EQUITY	125,817.00	$	14,801,111.88
UNITEDHEALTH GROUP INC	EQUITY	139,652.00	$	16,428,661.28
UNITEDHEALTH GROUP INC	EQUITY	70,500.00	$	8,293,620.00
UNITEDHEALTH GROUP INC	EQUITY	324,700.00	$	38,197,708.00
UNITEDHEALTH GROUP INC	EQUITY	61,110.00	$	7,188,980.40
UNITEDHEALTH GROUP INC	EQUITY	216,500.00	$	25,469,060.00
UNITIL CORP	EQUITY	27,900.00	$	1,001,052.00
UNIVERSAL HEALTH SERVICES B	EQUITY	7,600.00	$	908,124.00
UNIVERSAL HEALTH SERVICES B	EQUITY	15,200.00	$	1,816,248.00
UNIVERSAL INSURANCE HOLDINGS	EQUITY	4,500.00	$	104,310.00
UNIVEST CORP OF PENNSYLVANIA	EQUITY	18,400.00	$	383,824.00
UNUM GROUP	EQUITY	114,400.00	$	3,808,376.00
UNUM GROUP	EQUITY	21,200.00	$	705,748.00
URBAN OUTFITTERS INC	EQUITY	97,540.00	$	2,219,035.00
URBAN OUTFITTERS INC	EQUITY	5,200.00	$	118,300.00
US BANCORP	EQUITY	386,400.00	$	16,487,688.00
USG CORP	EQUITY	4,600.00	$	111,734.00
VAIL RESORTS INC	EQUITY	18,018.00	$	2,306,123.82
VALEANT PHARMACEUTICALS INTE	EQUITY	36,000.00	$	3,659,400.00
VALERO ENERGY CORP	EQUITY	427,600.00	$	30,235,596.00
VALERO ENERGY CORP	EQUITY	159,600.00	$	11,285,316.00
VALERO ENERGY CORP	EQUITY	115,167.00	$	8,143,458.57
VALERO ENERGY CORP	EQUITY	165,100.00	$	11,674,221.00
VALERO ENERGY CORP	EQUITY	314,450.00	$	22,234,759.50
VALERO ENERGY CORP	EQUITY	54,000.00	$	3,818,340.00
VALIDUS HOLDINGS LTD	EQUITY	95,200.00	$	4,406,808.00
VALIDUS HOLDINGS LTD	EQUITY	20,500.00	$	948,945.00
VALMONT INDUSTRIES	EQUITY	1,000.00	$	106,020.00
VALSPAR CORP/THE	EQUITY	24,900.00	$	2,065,455.00
VALSPAR CORP/THE	EQUITY	2,200.00	$	182,490.00
VANTIV INC CL A	EQUITY	66,288.00	$	3,143,376.96
VANTIV INC CL A	EQUITY	62,500.00	$	2,963,750.00
VANTIV INC CL A	EQUITY	57,500.00	$	2,726,650.00
VARIAN MEDICAL SYSTEMS INC	EQUITY	14,700.00	$	1,187,760.00
VARIAN MEDICAL SYSTEMS INC	EQUITY	1,100.00	$	88,880.00
VCA INC	EQUITY	160,547.00	$	8,830,085.00
VCA INC	EQUITY	14,400.00	$	792,000.00
VCA INC	EQUITY	16,900.00	$	929,500.00
VECTREN CORP	EQUITY	4,700.00	$	199,374.00
VECTRUS INC	EQUITY	19,357.00	$	404,367.73
VECTRUS INC	EQUITY	37,100.00	$	775,019.00

VECTRUS INC	EQUITY	3,522.00	$	73,574.58
VEECO INSTRUMENTS INC	EQUITY	116,845.00	$	2,402,333.20
VEEVA SYSTEMS INC CLASS A	EQUITY	3,600.00	$	103,860.00
VENTAS INC	EQUITY	17,700.00	$	998,811.00
VEREIT INC	EQUITY	347,600.00	$	2,752,992.00
VEREIT INC	EQUITY	43,800.00	$	346,896.00
VERIFONE SYSTEMS INC	EQUITY	121,800.00	$	3,412,836.00
VERIFONE SYSTEMS INC	EQUITY	3,900.00	$	109,278.00
VERINT SYSTEMS INC	EQUITY	53,448.00	$	2,167,850.88
VERINT SYSTEMS INC	EQUITY	46,529.00	$	1,887,216.24
VERINT SYSTEMS INC	EQUITY	22,100.00	$	896,376.00
VERISIGN INC	EQUITY	163,700.00	$	14,300,832.00
VERISIGN INC	EQUITY	13,600.00	$	1,188,096.00
VERISIGN INC	EQUITY	14,324.00	$	1,251,344.64
VERISIGN INC	EQUITY	22,100.00	$	1,930,656.00
VERISIGN INC	EQUITY	13,600.00	$	1,188,096.00
VERISK ANALYTICS INC	EQUITY	8,300.00	$	638,104.00
VERIZON COMMUNICATIONS INC	EQUITY	1,011,000.00	$	46,728,420.00
VERIZON COMMUNICATIONS INC	EQUITY	291,900.00	$	13,491,618.00
VERIZON COMMUNICATIONS INC	EQUITY	334,351.00	$	15,453,703.22
VERIZON COMMUNICATIONS INC	EQUITY	533,141.00	$	24,641,777.02
VERIZON COMMUNICATIONS INC	EQUITY	217,500.00	$	10,052,850.00
VERIZON COMMUNICATIONS INC	EQUITY	171,000.00	$	7,903,620.00
VERIZON COMMUNICATIONS INC	EQUITY	377,117.00	$	17,430,347.74
VERIZON COMMUNICATIONS INC	EQUITY	289,000.00	$	13,357,580.00
VERTEX PHARMACEUTICALS INC	EQUITY	66,500.00	$	8,367,695.00
VERTEX PHARMACEUTICALS INC	EQUITY	29,030.00	$	3,652,844.90
VERTEX PHARMACEUTICALS INC	EQUITY	13,800.00	$	1,736,454.00
VF CORP	EQUITY	183,800.00	$	11,441,550.00
VF CORP	EQUITY	58,100.00	$	3,616,725.00
VF CORP	EQUITY	46,700.00	$	2,907,075.00
VIACOM INC CLASS B	EQUITY	183,333.00	$	7,545,986.28
VIACOM INC CLASS B	EQUITY	145,700.00	$	5,997,012.00
VIACOM INC CLASS B	EQUITY	18,600.00	$	765,576.00
VIAD CORP	EQUITY	13,300.00	$	375,459.00
VIAVI SOLUTIONS INC	EQUITY	188,555.00	$	1,148,299.95
VIAVI SOLUTIONS INC	EQUITY	9,800.00	$	59,682.00
VIPSHOP HOLDINGS LTD ADR	EQUITY	562,800.00	$	8,593,956.00
VIRGIN AMERICA INC	EQUITY	67,749.00	$	2,439,641.49
VIRTU FINANCIAL INC CLASS A	EQUITY	23,165.00	$	524,455.60
VISA INC CLASS A SHARES	EQUITY	580,800.00	$	45,041,040.00
VISA INC CLASS A SHARES	EQUITY	375,300.00	$	29,104,515.00
VISA INC CLASS A SHARES	EQUITY	373,107.00	$	28,934,447.85
VISA INC CLASS A SHARES	EQUITY	188,400.00	$	14,610,420.00
VISA INC CLASS A SHARES	EQUITY	205,300.00	$	15,921,015.00
VISA INC CLASS A SHARES	EQUITY	788,000.00	$	61,109,400.00
VISA INC CLASS A SHARES	EQUITY	218,100.00	$	16,913,655.00
VISHAY INTERTECHNOLOGY INC	EQUITY	133,700.00	$	1,611,085.00
VISTA OUTDOOR INC	EQUITY	11,600.00	$	516,316.00

VISTA OUTDOOR INC	EQUITY	3,000.00	$	133,530.00
VISTA OUTDOOR INC	EQUITY	29,900.00	$	1,330,849.00
VISTEON CORP	EQUITY	96,500.00	$	11,049,250.00
VISTEON CORP	EQUITY	1,900.00	$	217,550.00
VMWARE INC CLASS A	EQUITY	308,700.00	$	17,463,159.00
VMWARE INC CLASS A	EQUITY	68,644.00	$	3,883,191.08
VMWARE INC CLASS A	EQUITY	65,191.00	$	3,687,854.87
VMWARE INC CLASS A	EQUITY	4,300.00	$	243,251.00
VODAFONE GROUP PLC SP ADR	EQUITY	247,090.00	$	7,971,123.40
VORNADO REALTY TRUST	EQUITY	10,800.00	$	1,079,568.00
VOYA FINANCIAL INC	EQUITY	42,200.00	$	1,557,602.00
VOYA FINANCIAL INC	EQUITY	154,971.00	$	5,719,979.61
VOYA FINANCIAL INC	EQUITY	162,400.00	$	5,994,184.00
VOYA FINANCIAL INC	EQUITY	112,015.00	$	4,134,473.65
VOYA FINANCIAL INC	EQUITY	37,100.00	$	1,369,361.00
VULCAN MATERIALS CO	EQUITY	7,300.00	$	693,281.00
VULCAN MATERIALS CO	EQUITY	66,900.00	$	6,353,493.00
VWR CORP	EQUITY	1,500.00	$	42,465.00
WABCO HOLDINGS INC	EQUITY	6,600.00	$	674,916.00
WABCO HOLDINGS INC	EQUITY	30,900.00	$	3,159,834.00
WABTEC CORP	EQUITY	11,200.00	$	796,544.00
WABTEC CORP	EQUITY	30,300.00	$	2,154,936.00
WABTEC CORP	EQUITY	30,360.00	$	2,159,203.20
WABTEC CORP	EQUITY	4,700.00	$	334,264.00
WADDELL + REED FINANCIAL A	EQUITY	3,700.00	$	106,042.00
WAL MART STORES INC	EQUITY	573,100.00	$	35,131,030.00
WAL MART STORES INC	EQUITY	43,900.00	$	2,691,070.00
WAL MART STORES INC	EQUITY	326,151.00	$	19,993,056.30
WAL MART STORES INC	EQUITY	305,500.00	$	18,727,150.00
WAL MART STORES INC	EQUITY	83,400.00	$	5,112,420.00
WALGREENS BOOTS ALLIANCE INC	EQUITY	97,030.00	$	8,262,589.65
WALGREENS BOOTS ALLIANCE INC	EQUITY	23,000.00	$	1,958,565.00
WALGREENS BOOTS ALLIANCE INC	EQUITY	216,800.00	$	18,461,604.00
WALT DISNEY CO/THE	EQUITY	59,300.00	$	6,231,244.00
WALT DISNEY CO/THE	EQUITY	113,100.00	$	11,884,548.00
WALT DISNEY CO/THE	EQUITY	9,876.00	$	1,037,770.08
WALT DISNEY CO/THE	EQUITY	177,700.00	$	18,672,716.00
WALT DISNEY CO/THE	EQUITY	52,100.00	$	5,474,668.00
WALT DISNEY CO/THE	EQUITY	82,500.00	$	8,669,100.00
WALT DISNEY CO/THE	EQUITY	165,840.00	$	17,426,467.20
WALT DISNEY CO/THE	EQUITY	297,700.00	$	31,282,316.00
WASHINGTON FEDERAL INC	EQUITY	55,500.00	$	1,322,565.00
WASTE CONNECTIONS INC	EQUITY	4,600.00	$	259,072.00
WASTE MANAGEMENT INC	EQUITY	17,300.00	$	923,301.00
WASTE MANAGEMENT INC	EQUITY	22,500.00	$	1,200,825.00
WATERS CORP	EQUITY	11,100.00	$	1,493,838.00
WATERS CORP	EQUITY	12,466.00	$	1,677,674.28
WATERS CORP	EQUITY	42,691.00	$	5,745,354.78
WATERS CORP	EQUITY	3,100.00	$	417,198.00

WATSCO INC	EQUITY	8,600.00	$	1,007,318.00
WATSCO INC	EQUITY	9,700.00	$	1,136,161.00
WATTS WATER TECHNOLOGIES A	EQUITY	29,712.00	$	1,475,795.04
WEATHERFORD INTERNATIONAL PL	EQUITY	80,300.00	$	673,717.00
WEATHERFORD INTERNATIONAL PL	EQUITY	40,700.00	$	341,473.00
WEBSTER FINANCIAL CORP	EQUITY	116,300.00	$	4,325,197.00
WEBSTER FINANCIAL CORP	EQUITY	76,050.00	$	2,828,299.50
WEC ENERGY GROUP INC	EQUITY	16,804.00	$	862,213.24
WEINGARTEN REALTY INVESTORS	EQUITY	243,865.00	$	8,432,851.70
WEINGARTEN REALTY INVESTORS	EQUITY	18,800.00	$	650,104.00
WELLCARE HEALTH PLANS INC	EQUITY	55,760.00	$	4,360,989.60
WELLCARE HEALTH PLANS INC	EQUITY	40,500.00	$	3,167,505.00
WELLS FARGO + CO	EQUITY	633,228.00	$	34,422,274.08
WELLS FARGO + CO	EQUITY	870,000.00	$	47,293,200.00
WELLS FARGO + CO	EQUITY	666,689.00	$	36,241,214.04
WELLS FARGO + CO	EQUITY	309,819.00	$	16,841,760.84
WELLS FARGO + CO	EQUITY	501,800.00	$	27,277,848.00
WELLS FARGO + CO	EQUITY	120,100.00	$	6,528,636.00
WELLS FARGO + CO	EQUITY	250,915.00	$	13,639,739.40
WELLS FARGO + CO	EQUITY	673,600.00	$	36,616,896.00
WELLTOWER INC	EQUITY	42,100.00	$	2,864,063.00
WENDY S CO/THE	EQUITY	25,500.00	$	274,635.00
WESCO AIRCRAFT HOLDINGS INC	EQUITY	11,700.00	$	140,049.00
WESCO INTERNATIONAL INC	EQUITY	14,400.00	$	628,992.00
WESCO INTERNATIONAL INC	EQUITY	16,616.00	$	725,786.88
WESCO INTERNATIONAL INC	EQUITY	2,300.00	$	100,464.00
WEST CORP	EQUITY	44,400.00	$	957,708.00
WESTAR ENERGY INC	EQUITY	39,233.00	$	1,663,871.53
WESTAR ENERGY INC	EQUITY	26,900.00	$	1,140,829.00
WESTAR ENERGY INC	EQUITY	10,100.00	$	428,341.00
WESTERN ALLIANCE BANCORP	EQUITY	143,000.00	$	5,127,980.00
WESTERN ALLIANCE BANCORP	EQUITY	49,463.00	$	1,773,743.18
WESTERN DIGITAL CORP	EQUITY	152,302.00	$	9,145,735.10
WESTERN DIGITAL CORP	EQUITY	83,600.00	$	5,020,180.00
WESTERN DIGITAL CORP	EQUITY	64,285.00	$	3,860,314.25
WESTERN DIGITAL CORP	EQUITY	13,100.00	$	786,655.00
WESTERN UNION CO	EQUITY	1,193,600.00	$	21,377,376.00
WESTERN UNION CO	EQUITY	33,000.00	$	591,030.00
WESTERN UNION CO	EQUITY	167,600.00	$	3,001,716.00
WESTERN UNION CO	EQUITY	5,000.00	$	89,550.00
WESTERN UNION CO	EQUITY	34,000.00	$	608,940.00
WESTLAKE CHEMICAL CORP	EQUITY	8,685.00	$	471,769.20
WESTLAKE CHEMICAL CORP	EQUITY	12,000.00	$	651,840.00
WESTROCK CO	EQUITY	84,000.00	$	3,832,080.00
WESTROCK CO	EQUITY	108,741.00	$	4,960,764.42
WESTROCK CO	EQUITY	14,443.00	$	658,889.66
WESTROCK CO	EQUITY	13,000.00	$	593,060.00
WEX INC	EQUITY	21,100.00	$	1,865,240.00
WEX INC	EQUITY	3,900.00	$	344,760.00

WEYERHAEUSER CO	EQUITY	26,800.00	$	803,464.00
WGL HOLDINGS INC	EQUITY	12,435.00	$	783,280.65
WGL HOLDINGS INC	EQUITY	15,300.00	$	963,747.00
WHIRLPOOL CORP	EQUITY	6,100.00	$	895,907.00
WHIRLPOOL CORP	EQUITY	16,005.00	$	2,350,654.35
WHIRLPOOL CORP	EQUITY	49,235.00	$	7,231,144.45
WHIRLPOOL CORP	EQUITY	7,600.00	$	1,116,212.00
WHITE MOUNTAINS INSURANCE GP	EQUITY	100.00	$	72,681.00
WHITEWAVE FOODS CO	EQUITY	41,600.00	$	1,618,656.00
WHITEWAVE FOODS CO	EQUITY	93,000.00	$	3,618,630.00
WHITING PETROLEUM CORP	EQUITY	181,295.00	$	1,711,424.80
WHITING PETROLEUM CORP	EQUITY	6,300.00	$	59,472.00
WHOLE FOODS MARKET INC	EQUITY	17,200.00	$	576,200.00
WILEY (JOHN) + SONS CLASS A	EQUITY	4,600.00	$	207,138.00
WILEY (JOHN) + SONS CLASS A	EQUITY	1,900.00	$	85,557.00
WILLIAM LYON HOMES CL A	EQUITY	209,412.00	$	3,455,298.00
WILLIAM LYON HOMES CL A	EQUITY	22,233.00	$	366,844.50
WILLIAM LYON HOMES CL A	EQUITY	179,400.00	$	2,960,100.00
WILLIAMS COS INC	EQUITY	91,627.00	$	2,354,813.90
WILLIAMS COS INC	EQUITY	42,900.00	$	1,102,530.00
WILLIAMS SONOMA INC	EQUITY	17,700.00	$	1,033,857.00
WILLIAMS SONOMA INC	EQUITY	11,300.00	$	660,033.00
WILSHIRE BANCORP INC	EQUITY	296,111.00	$	3,420,082.05
WINTRUST FINANCIAL CORP	EQUITY	75,480.00	$	3,662,289.60
WINTRUST FINANCIAL CORP	EQUITY	9,559.00	$	463,802.68
WNS HOLDINGS LTD ADR	EQUITY	229,595.00	$	7,161,068.05
WOODWARD INC	EQUITY	13,179.00	$	654,469.14
WORKDAY INC CLASS A	EQUITY	29,200.00	$	2,326,656.00
WORKDAY INC CLASS A	EQUITY	5,700.00	$	454,176.00
WORLD ACCEPTANCE CORP	EQUITY	11,000.00	$	408,100.00
WORLD FUEL SERVICES CORP	EQUITY	13,300.00	$	511,518.00
WORLD FUEL SERVICES CORP	EQUITY	3,500.00	$	134,610.00
WORTHINGTON INDUSTRIES	EQUITY	5,800.00	$	174,812.00
WP CAREY INC	EQUITY	5,500.00	$	324,500.00
WP GLIMCHER INC	EQUITY	369,054.00	$	3,915,662.94
WP GLIMCHER INC	EQUITY	8,800.00	$	93,368.00
WPX ENERGY INC	EQUITY	411,410.00	$	2,361,493.40
WPX ENERGY INC	EQUITY	123,506.00	$	708,924.44
WPX ENERGY INC	EQUITY	11,900.00	$	68,306.00
WR BERKLEY CORP	EQUITY	13,800.00	$	755,550.00
WR GRACE + CO	EQUITY	18,305.00	$	1,822,994.95
WR GRACE + CO	EQUITY	3,500.00	$	348,565.00
WRIGHT MEDICAL GROUP NV	EQUITY	33,779.00	$	816,776.22
WSFS FINANCIAL CORP	EQUITY	22,473.00	$	727,226.28
WSFS FINANCIAL CORP	EQUITY	13,500.00	$	436,860.00
WW GRAINGER INC	EQUITY	2,000.00	$	405,180.00
WYNDHAM WORLDWIDE CORP	EQUITY	282,600.00	$	20,530,890.00
WYNDHAM WORLDWIDE CORP	EQUITY	17,300.00	$	1,256,845.00
WYNDHAM WORLDWIDE CORP	EQUITY	38,900.00	$	2,826,085.00

WYNDHAM WORLDWIDE CORP	EQUITY	6,400.00	$	464,960.00
WYNN RESORTS LTD	EQUITY	4,100.00	$	283,679.00
XCEL ENERGY INC	EQUITY	384,100.00	$	13,793,031.00
XCEL ENERGY INC	EQUITY	32,500.00	$	1,167,075.00
XCERRA CORP	EQUITY	575,630.00	$	3,482,561.50
XENIA HOTELS + RESORTS INC	EQUITY	80,900.00	$	1,240,197.00
XEROX CORP	EQUITY	151,400.00	$	1,609,382.00
XEROX CORP	EQUITY	548,423.00	$	5,829,736.49
XEROX CORP	EQUITY	661,100.00	$	7,027,493.00
XEROX CORP	EQUITY	388,500.00	$	4,129,755.00
XEROX CORP	EQUITY	58,200.00	$	618,666.00
XILINX INC	EQUITY	37,001.00	$	1,737,936.97
XILINX INC	EQUITY	84,585.00	$	3,972,957.45
XILINX INC	EQUITY	13,800.00	$	648,186.00
XL GROUP PLC	EQUITY	247,400.00	$	9,693,132.00
XL GROUP PLC	EQUITY	68,700.00	$	2,691,666.00
XL GROUP PLC	EQUITY	31,400.00	$	1,230,252.00
XPO LOGISTICS INC	EQUITY	953,400.00	$	25,980,150.00
XPO LOGISTICS INC	EQUITY	42,200.00	$	1,149,950.00
XURA INC	EQUITY	176,490.00	$	4,338,124.20
XYLEM INC	EQUITY	8,700.00	$	317,550.00
YAHOO INC	EQUITY	53,700.00	$	1,786,062.00
YELP INC	EQUITY	3,400.00	$	97,920.00
YRC WORLDWIDE INC	EQUITY	66,600.00	$	944,388.00
YRC WORLDWIDE INC	EQUITY	140,984.00	$	1,999,153.12
YUM BRANDS INC	EQUITY	33,600.00	$	2,454,480.00
ZAGG INC	EQUITY	48,500.00	$	530,590.00
ZAYO GROUP HOLDINGS INC	EQUITY	7,300.00	$	194,107.00
ZEBRA TECHNOLOGIES CORP CL A	EQUITY	17,600.00	$	1,225,840.00
ZEBRA TECHNOLOGIES CORP CL A	EQUITY	21,900.00	$	1,525,335.00
ZELTIQ AESTHETICS INC	EQUITY	290,230.00	$	8,280,261.90
ZENDESK INC	EQUITY	71,119.00	$	1,880,386.36
ZILLOW GROUP INC A	EQUITY	287,600.00	$	7,489,104.00
ZILLOW GROUP INC A	EQUITY	1,700.00	$	44,268.00
ZILLOW GROUP INC C	EQUITY	621,600.00	$	14,595,168.00
ZILLOW GROUP INC C	EQUITY	4,600.00	$	108,008.00
ZIMMER BIOMET HOLDINGS INC	EQUITY	23,300.00	$	2,390,347.00
ZIMMER BIOMET HOLDINGS INC	EQUITY	8,200.00	$	841,238.00
ZIONS BANCORPORATION	EQUITY	49,700.00	$	1,356,810.00
ZIX CORP	EQUITY	793,874.00	$	4,032,879.92
ZOETIS INC	EQUITY	248,600.00	$	11,912,912.00
ZOETIS INC	EQUITY	199,652.00	$	9,567,323.84
ZOETIS INC	EQUITY	55,700.00	$	2,669,144.00
ZOETIS INC	EQUITY	73,600.00	$	3,526,912.00
ZOETIS INC	EQUITY	157,300.00	$	7,537,816.00
TREASURY BILL	FIXED INCOME	1,466,000.00	$	1,464,771.49
S+P500 EMINI FUT MAR16	FUTURE	6,200.00	$	-
S+P500 EMINI FUT MAR16	FUTURE	4,750.00	$	-
Total Domestic Active Equity			**$**	**18,018,688,932.60**

Bond

1011778 BC / NEW RED FIN	FIXED INCOME	700,000.00	$	701,750.00
1211 AVENUE OF THE AMERICAS TR	FIXED INCOME	3,920,000.00	$	4,054,694.73
21ST CENTURY FOX AMERICA	FIXED INCOME	300,000.00	$	322,809.60
21ST CENTURY FOX AMERICA	FIXED INCOME	90,000.00	$	102,299.58
21ST CENTURY FOX AMERICA	FIXED INCOME	150,000.00	$	177,387.30
21ST CENTURY FOX AMERICA	FIXED INCOME	4,555,000.00	$	5,118,576.49
21ST CENTURY FOX AMERICA	FIXED INCOME	840,000.00	$	837,917.64
21ST CENTURY FOX AMERICA	FIXED INCOME	2,000,000.00	$	2,016,512.00
21ST CENTURY FOX AMERICA	FIXED INCOME	4,200,000.00	$	4,189,588.20
21ST CENTURY FOX AMERICA	FIXED INCOME	3,345,000.00	$	3,217,411.67
21ST CENTURY FOX AMERICA	FIXED INCOME	1,515,000.00	$	1,814,521.56
21ST CENTURY FOX AMERICA	FIXED INCOME	1,050,000.00	$	1,209,417.30
21ST CENTURY FOX AMERICA	FIXED INCOME	4,510,000.00	$	5,240,890.60
321 HENDERSON RECEIVABLES LLC	FIXED INCOME	783,679.86	$	809,587.53
90DAY EUR FUTR DEC16	FUTURE	68,250,000.00	$	-
90DAY EUR FUTR DEC16	FUTURE	(82,500,000.00)	$	-
90DAY EUR FUTR DEC17	FUTURE	(68,000,000.00)	$	-
90DAY EUR FUTR JUN16	FUTURE	(92,000,000.00)	$	-
90DAY EUR FUTR MAR17	FUTURE	(80,750,000.00)	$	-
90DAY EUR FUTR SEP16	FUTURE	(80,000,000.00)	$	-
ABB FINANCE USA INC	FIXED INCOME	190,000.00	$	188,587.73
ABBEY NATL TREASURY SERV	FIXED INCOME	900,000.00	$	908,287.20
ABBEY NATL TREASURY SERV	FIXED INCOME	200,000.00	$	201,841.60
ABBVIE INC	FIXED INCOME	1,230,000.00	$	1,213,930.05
ABBVIE INC	FIXED INCOME	910,000.00	$	908,233.69
ABBVIE INC	FIXED INCOME	200,000.00	$	193,487.60
ABBVIE INC	FIXED INCOME	4,365,000.00	$	4,307,971.28
ABBVIE INC	FIXED INCOME	670,000.00	$	648,183.46
ABBVIE INC	FIXED INCOME	950,000.00	$	887,226.85
ABBVIE INC	FIXED INCOME	585,000.00	$	577,356.98
ABBVIE INC	FIXED INCOME	1,305,000.00	$	1,278,374.09
ABBVIE INC	FIXED INCOME	365,000.00	$	356,775.09
ABBVIE INC	FIXED INCOME	1,475,000.00	$	1,460,170.35
ABBVIE INC	FIXED INCOME	2,805,000.00	$	2,792,509.34
ABBVIE INC	FIXED INCOME	9,075,000.00	$	9,057,385.43
ABBVIE INC	FIXED INCOME	7,500,000.00	$	7,424,595.00
ABBVIE INC	FIXED INCOME	2,800,000.00	$	2,756,132.40
ABBVIE INC	FIXED INCOME	1,700,000.00	$	1,692,173.20
ABBVIE INC	FIXED INCOME	2,100,000.00	$	2,078,886.60
ABBVIE INC	FIXED INCOME	300,000.00	$	295,299.90
ABC SUPPLY CO INC	FIXED INCOME	626,000.00	$	633,825.00
ABC SUPPLY CO INC	FIXED INCOME	79,000.00	$	79,592.50
ABN AMRO BANK NV	FIXED INCOME	990,000.00	$	986,733.00
ABN AMRO BANK NV	FIXED INCOME	600,000.00	$	603,820.20
ABN AMRO BANK NV	FIXED INCOME	3,625,000.00	$	3,613,037.50
ABN AMRO BANK NV	FIXED INCOME	400,000.00	$	398,680.00
ACADIA HEALTHCARE CO INC	FIXED INCOME	40,000.00	$	37,800.00

ACADIA HEALTHCARE CO INC	FIXED INCOME	45,000.00	$	42,075.00
ACE INA HOLDINGS	FIXED INCOME	590,000.00	$	588,192.24
ACE INA HOLDINGS	FIXED INCOME	450,000.00	$	446,764.05
ACE INA HOLDINGS	FIXED INCOME	705,000.00	$	711,669.30
ACE INA HOLDINGS	FIXED INCOME	1,105,000.00	$	1,081,202.72
ACE INA HOLDINGS	FIXED INCOME	1,125,000.00	$	1,121,553.00
ACE INA HOLDINGS	FIXED INCOME	1,125,000.00	$	1,116,463.50
ACTAVIS FUNDING SCS	FIXED INCOME	560,000.00	$	544,239.92
ACTAVIS FUNDING SCS	FIXED INCOME	1,390,000.00	$	1,382,901.27
ACTAVIS FUNDING SCS	FIXED INCOME	760,000.00	$	741,034.20
ACTAVIS FUNDING SCS	FIXED INCOME	990,000.00	$	991,080.09
ACTAVIS FUNDING SCS	FIXED INCOME	20,000.00	$	20,035.62
ACTAVIS FUNDING SCS	FIXED INCOME	4,530,000.00	$	4,534,720.26
ACTAVIS FUNDING SCS	FIXED INCOME	2,765,000.00	$	2,762,801.83
ACTAVIS FUNDING SCS	FIXED INCOME	3,200,000.00	$	3,166,144.00
ACTAVIS FUNDING SCS	FIXED INCOME	4,900,000.00	$	4,874,975.70
ACTAVIS FUNDING SCS	FIXED INCOME	7,650,000.00	$	7,657,971.30
ACTAVIS FUNDING SCS	FIXED INCOME	1,750,000.00	$	1,751,909.25
ACTAVIS FUNDING SCS	FIXED INCOME	6,100,000.00	$	6,095,150.50
ACTAVIS FUNDING SCS	FIXED INCOME	4,600,000.00	$	4,576,507.80
ACTAVIS FUNDING SCS	FIXED INCOME	4,391,000.00	$	4,395,790.58
ACTAVIS FUNDING SCS	FIXED INCOME	2,400,000.00	$	2,387,743.20
ACTAVIS FUNDING SCS	FIXED INCOME	2,500,000.00	$	2,508,930.00
ACTAVIS INC	FIXED INCOME	2,625,000.00	$	2,580,766.13
ACTIVISION BLIZZARD	FIXED INCOME	700,000.00	$	733,250.00
ACTIVISION BLIZZARD	FIXED INCOME	677,000.00	$	709,157.50
ACTIVISION BLIZZARD	FIXED INCOME	130,000.00	$	137,800.00
ADT CORP	FIXED INCOME	396,000.00	$	415,800.00
ADT CORP	FIXED INCOME	134,000.00	$	119,930.00
AEGIS ASSET BACKED SECURITIES	FIXED INCOME	1,040,053.88	$	974,887.22
AES CORP/VA	FIXED INCOME	1,190,000.00	$	1,062,075.00
AES CORP/VA	FIXED INCOME	1,040,000.00	$	910,000.00
AES CORP/VA	FIXED INCOME	50,000.00	$	51,000.00
AES CORP/VA	FIXED INCOME	318,000.00	$	324,360.00
AES CORP/VA	FIXED INCOME	600,000.00	$	550,500.00
AETNA INC	FIXED INCOME	480,000.00	$	466,293.60
AETNA INC	FIXED INCOME	630,000.00	$	589,484.70
AETNA INC	FIXED INCOME	273,000.00	$	272,508.33
AETNA INC	FIXED INCOME	8,500,000.00	$	8,484,691.50
AFC HOME EQUITY LOAN TRUST	FIXED INCOME	-	$	-
AFRICAN DEVELOPMENT BANK	FIXED INCOME	2,600,000.00	$	3,383,993.60
AGRIUM INC	FIXED INCOME	295,000.00	$	250,941.16
AIA GROUP LTD	FIXED INCOME	3,325,000.00	$	3,209,363.15
AIA GROUP LTD	FIXED INCOME	2,400,000.00	$	2,331,984.00
AID ISRAEL	FIXED INCOME	4,400,000.00	$	5,272,036.00
AID ISRAEL	FIXED INCOME	1,500,000.00	$	1,803,961.50
AID ISRAEL	FIXED INCOME	200,000.00	$	241,865.60
AIRE VALLEY MORTGAGES PLC	FIXED INCOME	2,352,664.16	$	2,248,154.11
AIRE VALLEY MORTGAGES PLC	FIXED INCOME	1,503,386.38	$	1,437,347.13

AIRE VALLEY MORTGAGES PLC	FIXED INCOME	4,827,634.65	$	4,633,978.91
ALEXANDRIA REAL ESTATE E	FIXED INCOME	3,125,000.00	$	3,072,165.63
ALIBABA GROUP HOLDING	FIXED INCOME	1,860,000.00	$	1,817,141.88
ALIBABA GROUP HOLDING	FIXED INCOME	800,000.00	$	764,193.60
ALLEGHANY CORP	FIXED INCOME	2,175,000.00	$	2,362,376.25
ALLEGHANY CORP	FIXED INCOME	3,270,000.00	$	3,503,863.86
ALLEGION US HOLDING CO	FIXED INCOME	530,000.00	$	536,625.00
ALLY AUTO RECEIVABLES TRUST LE	FIXED INCOME	6,000,000.00	$	5,974,089.60
ALLY FINANCIAL INC	FIXED INCOME	1,909,000.00	$	2,159,556.25
ALLY FINANCIAL INC	FIXED INCOME	388,000.00	$	384,120.00
ALLY FINANCIAL INC	FIXED INCOME	651,000.00	$	642,862.50
ALLY FINANCIAL INC	FIXED INCOME	311,000.00	$	312,555.00
ALLY FINANCIAL INC	FIXED INCOME	246,000.00	$	251,842.50
ALLY FINANCIAL INC	FIXED INCOME	520,000.00	$	526,500.00
ALLY FINANCIAL INC	FIXED INCOME	6,200,000.00	$	6,184,500.00
ALLY FINANCIAL INC	FIXED INCOME	6,815,000.00	$	7,147,231.25
ALLY FINANCIAL INC	FIXED INCOME	3,400,000.00	$	3,502,000.00
ALTICE US FINANCE I CORP	FIXED INCOME	200,000.00	$	200,500.00
ALTRIA GROUP INC	FIXED INCOME	1,270,000.00	$	1,366,062.80
ALTRIA GROUP INC	FIXED INCOME	2,230,000.00	$	2,173,984.63
ALTRIA GROUP INC	FIXED INCOME	1,370,000.00	$	1,486,478.77
ALTRIA GROUP INC	FIXED INCOME	390,000.00	$	625,118.13
ALTRIA GROUP INC	FIXED INCOME	1,030,000.00	$	1,260,698.37
ALTRIA GROUP INC	FIXED INCOME	1,030,000.00	$	1,689,048.59
ALTRIA GROUP INC	FIXED INCOME	1,435,000.00	$	1,543,543.40
ALTRIA GROUP INC	FIXED INCOME	5,425,000.00	$	5,620,218.63
AMAZON.COM INC	FIXED INCOME	1,860,000.00	$	1,980,782.82
AMAZON.COM INC	FIXED INCOME	5,300,000.00	$	5,453,435.00
AMC ENTERTAINMENT INC	FIXED INCOME	488,000.00	$	495,320.00
AMC NETWORKS INC	FIXED INCOME	237,000.00	$	248,850.00
AMC NETWORKS INC	FIXED INCOME	324,000.00	$	324,000.00
AMER AIRLN 15 1 A PTT	FIXED INCOME	1,356,996.14	$	1,309,501.28
AMEREN CORP	FIXED INCOME	5,565,000.00	$	5,543,808.48
AMERICA MOVIL SAB DE CV	FIXED INCOME	1,464,000.00	$	1,438,552.75
AMERICA MOVIL SAB DE CV	FIXED INCOME	920,000.00	$	998,320.52
AMERICA MOVIL SAB DE CV	FIXED INCOME	880,000.00	$	939,005.76
AMERICAN AXLE + MFG INC	FIXED INCOME	132,000.00	$	136,620.00
AMERICAN AXLE + MFG INC	FIXED INCOME	296,000.00	$	298,960.00
AMERICAN CAMPUS CMNTYS	FIXED INCOME	1,950,000.00	$	1,936,227.15
AMERICAN CAMPUS CMNTYS	FIXED INCOME	4,525,000.00	$	4,450,735.70
AMERICAN CREDIT ACCEPTANCE REC	FIXED INCOME	4,056,269.59	$	4,040,822.91
AMERICAN ELECTRIC POWER	FIXED INCOME	1,605,000.00	$	1,593,121.40
AMERICAN EXPRESS CO	FIXED INCOME	1,600,000.00	$	1,612,000.00
AMERICAN EXPRESS CO	FIXED INCOME	5,080,000.00	$	4,971,694.40
AMERICAN EXPRESS CO	FIXED INCOME	3,225,000.00	$	3,199,819.20
AMERICAN EXPRESS CO	FIXED INCOME	5,550,000.00	$	5,591,625.00
AMERICAN EXPRESS CO	FIXED INCOME	1,500,000.00	$	1,468,020.00
AMERICAN EXPRESS CO	FIXED INCOME	610,000.00	$	614,575.00
AMERICAN EXPRESS CREDIT	FIXED INCOME	2,480,000.00	$	2,468,564.72

AMERICAN EXPRESS CREDIT ACCOUN	FIXED INCOME	3,000,000.00	$	2,965,833.90
AMERICAN EXPRESS CREDIT ACCOUN	FIXED INCOME	3,305,000.00	$	3,306,171.29
AMERICAN EXPRESS ISSUANCE TRUS	FIXED INCOME	992,000.00	$	986,526.04
AMERICAN GENERAL MORTGAGE LOAN	FIXED INCOME	804,576.68	$	808,352.32
AMERICAN HOME MORTGAGE ASSETS	FIXED INCOME	2,594,769.34	$	1,652,467.44
AMERICAN HOME MORTGAGE ASSETS	FIXED INCOME	2,576,285.95	$	1,873,169.08
AMERICAN HOME MORTGAGE ASSETS	FIXED INCOME	563,686.05	$	286,021.74
AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	2,440,659.53	$	1,691,298.71
AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	734,578.84	$	347,010.12
AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	220,344.65	$	212,022.43
AMERICAN HOMES 4 RENT	FIXED INCOME	4,940,169.93	$	4,848,317.84
AMERICAN HOMES 4 RENT	FIXED INCOME	5,012,094.07	$	4,911,589.55
AMERICAN HONDA FINANCE	FIXED INCOME	5,220,000.00	$	5,232,846.42
AMERICAN HONDA FINANCE	FIXED INCOME	6,000,000.00	$	6,005,598.00
AMERICAN HOUSING TRUST	FIXED INCOME	-	$	-
AMERICAN INTL GROUP	FIXED INCOME	1,080,000.00	$	1,070,344.80
AMERICAN INTL GROUP	FIXED INCOME	1,388,000.00	$	1,516,390.00
AMERICAN INTL GROUP	FIXED INCOME	2,600,000.00	$	2,807,844.00
AMERICAN INTL GROUP	FIXED INCOME	630,000.00	$	555,680.16
AMERICAN INTL GROUP	FIXED INCOME	1,084,000.00	$	931,466.02
AMERICAN INTL GROUP	FIXED INCOME	925,000.00	$	855,401.15
AMERICAN INTL GROUP	FIXED INCOME	4,875,000.00	$	4,831,417.50
AMERICAN INTL GROUP	FIXED INCOME	531,000.00	$	698,265.00
AMERICAN MUNI PWR OHIO INC OH	FIXED INCOME	1,165,000.00	$	1,480,586.85
AMERICAN MUNI PWR OHIO INC OH	FIXED INCOME	5,630,000.00	$	7,747,893.40
AMERICAN TOWER CORP	FIXED INCOME	1,325,000.00	$	1,392,609.45
AMERICOLD LLC TRUST	FIXED INCOME	1,168,042.94	$	1,206,230.94
AMERICOLD LLC TRUST	FIXED INCOME	1,700,000.00	$	1,855,970.75
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	3,250,000.00	$	3,238,380.60
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	2,680,000.00	$	2,668,930.53
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	4,342,452.05	$	4,338,928.58
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	3,350,439.36	$	3,345,551.40
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	7,235,000.00	$	7,191,721.68
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	4,440,000.00	$	4,459,750.90
AMERIQUEST MORTGAGE SECURITIES	FIXED INCOME	1,218,356.88	$	1,170,042.45
AMGEN INC	FIXED INCOME	540,000.00	$	539,798.58
AMGEN INC	FIXED INCOME	310,000.00	$	329,347.41
AMGEN INC	FIXED INCOME	880,000.00	$	934,921.68
AMGEN INC	FIXED INCOME	660,000.00	$	670,054.44
AMGEN INC	FIXED INCOME	790,000.00	$	731,952.38
AMGEN INC	FIXED INCOME	150,000.00	$	142,495.35
AMGEN INC	FIXED INCOME	3,900,000.00	$	3,890,113.50
AMGEN INC	FIXED INCOME	1,095,000.00	$	1,157,914.32
AMPHENOL CORP	FIXED INCOME	2,700,000.00	$	2,669,668.20
AMSTED INDUSTRIES	FIXED INCOME	115,000.00	$	115,000.00
AMSTED INDUSTRIES	FIXED INCOME	404,000.00	$	395,920.00
AMSURG CORP	FIXED INCOME	188,000.00	$	186,120.00
AMSURG CORP	FIXED INCOME	79,000.00	$	80,185.00
ANADARKO PETROLEUM CORP	FIXED INCOME	2,320,000.00	$	2,432,803.04

ANADARKO PETROLEUM CORP	FIXED INCOME	860,000.00	$	977,090.72
ANADARKO PETROLEUM CORP	FIXED INCOME	3,436,000.00	$	3,603,065.19
ANADARKO PETROLEUM CORP	FIXED INCOME	2,891,000.00	$	2,970,667.29
ANADARKO PETROLEUM CORP	FIXED INCOME	2,800,000.00	$	2,698,805.20
ANADARKO PETROLEUM CORP	FIXED INCOME	3,765,000.00	$	3,344,615.16
ANADARKO PETROLEUM CORP	FIXED INCOME	2,080,000.00	$	2,137,318.56
ANALOG DEVICES INC	FIXED INCOME	150,000.00	$	151,433.85
ANALOG DEVICES INC	FIXED INCOME	155,000.00	$	159,685.50
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	1,000,000.00	$	959,677.00
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	2,170,000.00	$	2,087,722.28
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	750,000.00	$	820,940.25
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	1,490,000.00	$	1,648,768.44
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	7,200,000.00	$	7,176,052.80
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	750,000.00	$	644,406.00
ANTERO RESOURCES CORP	FIXED INCOME	560,000.00	$	448,000.00
ANTERO RESOURCES CORP	FIXED INCOME	246,000.00	$	186,960.00
ANTERO RESOURCES CORP	FIXED INCOME	372,000.00	$	290,160.00
ANTHEM INC	FIXED INCOME	510,000.00	$	500,529.81
ANTHEM INC	FIXED INCOME	670,000.00	$	684,768.14
ANTHEM INC	FIXED INCOME	210,000.00	$	221,981.55
ANTHEM INC	FIXED INCOME	3,885,000.00	$	3,775,520.70
ANTHEM INC	FIXED INCOME	458,000.00	$	447,182.96
ANTHEM INC	FIXED INCOME	2,145,000.00	$	2,409,716.60
ANTHEM INC	FIXED INCOME	4,061,000.00	$	4,150,512.56
AON PLC	FIXED INCOME	410,000.00	$	394,732.01
AON PLC	FIXED INCOME	360,000.00	$	355,889.52
APACHE CORP	FIXED INCOME	1,880,000.00	$	1,607,050.32
APACHE CORP	FIXED INCOME	2,891,000.00	$	2,753,501.15
APACHE CORP	FIXED INCOME	880,000.00	$	838,146.32
APACHE CORP	FIXED INCOME	2,745,000.00	$	2,148,923.25
APOLLO RESIDENTIAL MORTGAGE SE	FIXED INCOME	2,626,872.34	$	2,672,842.61
APPALACHIAN POWER CO	FIXED INCOME	1,700,000.00	$	1,613,696.10
APPLE INC	FIXED INCOME	4,090,000.00	$	4,129,717.99
APPLE INC	FIXED INCOME	895,000.00	$	927,169.88
APPLE INC	FIXED INCOME	1,970,000.00	$	2,017,477.00
APPLE INC	FIXED INCOME	390,000.00	$	389,595.96
APPLE INC	FIXED INCOME	670,000.00	$	576,841.86
APPLE INC	FIXED INCOME	1,187,000.00	$	1,198,526.96
APPLE INC	FIXED INCOME	344,000.00	$	296,169.55
APPLEBEES/IHOP FUNDING LLC	FIXED INCOME	2,517,000.00	$	2,548,824.95
APPLIED MATERIALS INC	FIXED INCOME	870,000.00	$	874,684.08
APX GROUP INC	FIXED INCOME	565,000.00	$	540,987.50
ARAMARK SERVICES INC	FIXED INCOME	466,000.00	$	474,737.50
ARCH CAPITAL GROUP LTD	FIXED INCOME	1,075,000.00	$	1,371,719.35
ARCH COAL INC	FIXED INCOME	1,540,000.00	$	11,550.00
ARGENT SECURITIES INC.	FIXED INCOME	2,540,000.00	$	2,471,478.42
ARGENT SECURITIES INC.	FIXED INCOME	729,432.29	$	706,421.18
ARGOS MERGER SUB INC	FIXED INCOME	783,000.00	$	776,344.50
ARI FLEET LEASE TRUST	FIXED INCOME	-	$	-

ASBURY AUTOMOTIVE GROUP	FIXED INCOME	362,000.00	$	373,765.00
ASBURY AUTOMOTIVE GROUP	FIXED INCOME	84,000.00	$	86,730.00
ASSET BACKED SECURITIES CORP H	FIXED INCOME	150,829.34	$	150,726.43
ASSET BACKED SECURITIES CORP H	FIXED INCOME	1,429,612.90	$	1,369,970.74
AT+T CORP	FIXED INCOME	4,350,000.00	$	5,811,948.00
AT+T INC	FIXED INCOME	5,270,000.00	$	5,064,944.30
AT+T INC	FIXED INCOME	1,460,000.00	$	1,248,987.66
AT+T INC	FIXED INCOME	20,000.00	$	21,287.08
AT+T INC	FIXED INCOME	80,000.00	$	80,389.68
AT+T INC	FIXED INCOME	240,000.00	$	256,557.12
AT+T INC	FIXED INCOME	3,090,000.00	$	3,409,045.59
AT+T INC	FIXED INCOME	20,500,000.00	$	20,008,389.50
AT+T INC	FIXED INCOME	19,250,000.00	$	17,803,574.25
AT+T INC	FIXED INCOME	6,000,000.00	$	4,671,924.00
AT+T INC	FIXED INCOME	1,875,000.00	$	1,777,672.50
AT+T INC	FIXED INCOME	585,000.00	$	587,849.54
AT+T INC	FIXED INCOME	970,000.00	$	888,128.12
AT+T INC	FIXED INCOME	2,085,000.00	$	2,034,999.62
AT+T INC	FIXED INCOME	530,000.00	$	490,176.33
AT+T INC	FIXED INCOME	4,775,000.00	$	4,804,074.98
AT+T INC	FIXED INCOME	9,600,000.00	$	9,226,464.00
AT+T INC	FIXED INCOME	11,990,000.00	$	10,257,097.29
AT+T INC	FIXED INCOME	1,700,000.00	$	1,911,056.70
AT+T INC	FIXED INCOME	5,325,000.00	$	5,259,593.03
AT+T INC	FIXED INCOME	2,475,000.00	$	2,378,697.75
AT+T INC	FIXED INCOME	2,475,000.00	$	2,266,100.10
AT+T INC	FIXED INCOME	1,300,000.00	$	1,190,274.80
AT+T INC	FIXED INCOME	900,000.00	$	886,341.60
AT+T INC	FIXED INCOME	7,000,000.00	$	6,982,031.00
ATWOOD OCEANICS INC	FIXED INCOME	550,000.00	$	294,250.00
AUDATEX NORTH AMERICA IN	FIXED INCOME	503,000.00	$	506,143.75
AUST + NZ BANKING GROUP	FIXED INCOME	4,575,000.00	$	4,591,250.40
AUTONATION INC	FIXED INCOME	2,355,000.00	$	2,388,876.68
AUTONATION INC	FIXED INCOME	2,677,000.00	$	2,667,485.94
AVALONBAY COMMUNITIES	FIXED INCOME	270,000.00	$	267,393.69
AVIATION CAPITAL GROUP	FIXED INCOME	1,710,000.00	$	1,700,188.02
AVIATION CAPITAL GROUP	FIXED INCOME	9,000.00	$	10,080.00
AVIATION CAPITAL GROUP	FIXED INCOME	500,000.00	$	503,750.00
AVIATION CAPITAL GROUP	FIXED INCOME	700,000.00	$	801,500.00
AVIS BUDGET CAR/FINANCE	FIXED INCOME	240,000.00	$	227,400.00
AVIS BUDGET CAR/FINANCE	FIXED INCOME	300,000.00	$	300,750.00
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	1,650,000.00	$	1,646,446.73
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	1,100,000.00	$	1,119,506.96
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	710,000.00	$	704,676.63
AXIALL CORP	FIXED INCOME	130,000.00	$	117,000.00
B+G FOODS INC	FIXED INCOME	123,000.00	$	121,770.00
BAC CAPITAL TRUST XI	FIXED INCOME	5,000,000.00	$	5,695,420.00
BAE SYSTEMS HOLDINGS INC	FIXED INCOME	275,000.00	$	272,241.75
BAKER HUGHES INC	FIXED INCOME	1,240,000.00	$	1,232,026.80

BALL CORP	FIXED INCOME	1,299,000.00	$	1,238,921.25
BALL CORP	FIXED INCOME	172,000.00	$	174,687.50
BALLYROCK LTD	FIXED INCOME	5,000,000.00	$	4,864,480.00
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	2,500,065.76	$	2,513,264.11
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	2,324,102.49	$	2,327,143.58
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	12,000,000.00	$	12,149,425.20
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	6,596,058.17	$	6,860,440.71
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	7,236,590.65	$	7,437,730.24
BANC OF AMERICA FUNDING CORPOR	FIXED INCOME	4,328,097.31	$	3,288,904.27
BANC OF AMERICA MERRILL LYNCH	FIXED INCOME	2,923,000.00	$	2,893,633.20
BANC OF AMERICA MERRILL LYNCH	FIXED INCOME	2,600,000.00	$	2,527,672.68
BANC OF AMERICA MERRILL LYNCH	FIXED INCOME	2,400,000.00	$	2,374,056.96
BANC OF AMERICA MORTGAGE SECUR	FIXED INCOME	116,612.85	$	111,757.09
BANCO BILBAO VIZCAYA ARG	FIXED INCOME	6,250,000.00	$	6,223,175.00
BANCO DO BRASIL (CAYMAN)	FIXED INCOME	1,171,000.00	$	889,960.00
BANK OF AMERICA CORP	FIXED INCOME	1,570,000.00	$	1,593,750.96
BANK OF AMERICA CORP	FIXED INCOME	2,160,000.00	$	2,209,064.40
BANK OF AMERICA CORP	FIXED INCOME	2,080,000.00	$	2,153,744.32
BANK OF AMERICA CORP	FIXED INCOME	2,260,000.00	$	2,242,322.28
BANK OF AMERICA CORP	FIXED INCOME	2,030,000.00	$	1,987,223.84
BANK OF AMERICA CORP	FIXED INCOME	480,000.00	$	495,768.00
BANK OF AMERICA CORP	FIXED INCOME	4,170,000.00	$	4,352,187.30
BANK OF AMERICA CORP	FIXED INCOME	1,160,000.00	$	1,163,780.44
BANK OF AMERICA CORP	FIXED INCOME	5,470,000.00	$	5,384,257.75
BANK OF AMERICA CORP	FIXED INCOME	105,000.00	$	121,623.39
BANK OF AMERICA CORP	FIXED INCOME	500,000.00	$	510,932.00
BANK OF AMERICA CORP	FIXED INCOME	250,000.00	$	273,137.50
BANK OF AMERICA CORP	FIXED INCOME	210,000.00	$	224,647.50
BANK OF AMERICA CORP	FIXED INCOME	380,000.00	$	391,083.08
BANK OF AMERICA CORP	FIXED INCOME	2,420,000.00	$	2,688,060.98
BANK OF AMERICA CORP	FIXED INCOME	1,340,000.00	$	1,520,498.00
BANK OF AMERICA CORP	FIXED INCOME	1,140,000.00	$	1,188,878.64
BANK OF AMERICA CORP	FIXED INCOME	1,340,000.00	$	1,394,796.62
BANK OF AMERICA CORP	FIXED INCOME	240,000.00	$	257,087.52
BANK OF AMERICA CORP	FIXED INCOME	5,175,000.00	$	5,134,521.15
BANK OF AMERICA CORP	FIXED INCOME	7,220,000.00	$	7,030,612.18
BANK OF AMERICA CORP	FIXED INCOME	6,255,000.00	$	6,349,625.64
BANK OF AMERICA CORP	FIXED INCOME	15,065,000.00	$	15,045,792.13
BANK OF AMERICA CORP	FIXED INCOME	1,795,000.00	$	1,858,639.93
BANK OF AMERICA CORP	FIXED INCOME	5,120,000.00	$	5,269,329.92
BANK OF AMERICA CORP	FIXED INCOME	3,185,000.00	$	3,285,827.55
BANK OF AMERICA CORP	FIXED INCOME	4,682,000.00	$	4,697,258.64
BANK OF AMERICA CORP	FIXED INCOME	4,080,000.00	$	4,066,854.24
BANK OF AMERICA CORP	FIXED INCOME	1,495,000.00	$	1,513,745.81
BANK OF AMERICA CORP	FIXED INCOME	2,100,000.00	$	2,131,768.80
BANK OF AMERICA CORP	FIXED INCOME	2,035,000.00	$	1,981,619.92
BANK OF AMERICA CORP	FIXED INCOME	4,097,000.00	$	3,998,118.91
BANK OF AMERICA CORP	FIXED INCOME	2,420,000.00	$	2,369,005.76
BANK OF AMERICA CORP	FIXED INCOME	1,500,000.00	$	1,488,267.00

BANK OF AMERICA CORP	FIXED INCOME	8,825,000.00	$	9,114,901.25
BANK OF AMERICA CORP	FIXED INCOME	4,100,000.00	$	4,193,131.50
BANK OF AMERICA CORP	FIXED INCOME	4,195,000.00	$	4,258,461.96
BANK OF AMERICA CORP	FIXED INCOME	3,640,000.00	$	3,563,297.92
BANK OF AMERICA CORP	FIXED INCOME	2,775,000.00	$	3,082,383.98
BANK OF AMERICA CORP	FIXED INCOME	8,000,000.00	$	9,266,544.00
BANK OF AMERICA CORP	FIXED INCOME	9,925,000.00	$	9,847,366.65
BANK OF AMERICA CORP	FIXED INCOME	1,400,000.00	$	1,385,767.60
BANK OF AMERICA CORP	FIXED INCOME	300,000.00	$	309,855.00
BANK OF AMERICA CORP	FIXED INCOME	200,000.00	$	204,543.00
BANK OF AMERICA CORP	FIXED INCOME	700,000.00	$	698,950.00
BANK OF AMERICA CORP	FIXED INCOME	4,300,000.00	$	4,314,013.70
BANK OF AMERICA CORP	FIXED INCOME	4,100,000.00	$	4,385,975.00
BANK OF AMERICA CORP	FIXED INCOME	5,300,000.00	$	5,847,262.10
BANK OF AMERICA CORP	FIXED INCOME	21,500,000.00	$	23,119,122.00
BANK OF AMERICA NA	FIXED INCOME	2,000,000.00	$	1,995,060.00
BANK OF AMERICA NA	FIXED INCOME	1,200,000.00	$	1,199,324.40
BANK OF MONTREAL	FIXED INCOME	4,410,000.00	$	4,399,257.24
BANK OF NOVA SCOTIA	FIXED INCOME	5,600,000.00	$	5,613,400.80
BANK OF NY MELLON CORP	FIXED INCOME	420,000.00	$	413,025.48
BANK OF NY MELLON CORP	FIXED INCOME	1,965,000.00	$	1,925,700.00
BANK OF NY MELLON CORP	FIXED INCOME	300,000.00	$	300,565.20
BANK OF SCOTLAND PLC	FIXED INCOME	500,000.00	$	521,281.50
BANK OF SCOTLAND PLC	FIXED INCOME	260,000.00	$	271,066.38
BANK ONE CAPITAL III	FIXED INCOME	4,200,000.00	$	6,015,160.20
BANKAMERICA MANUFACTURED HOUSI	FIXED INCOME	700,000.00	$	878,881.85
BARCLAYS BANK PLC	FIXED INCOME	650,000.00	$	693,332.90
BARCLAYS BANK PLC	FIXED INCOME	1,410,000.00	$	1,826,508.36
BARCLAYS BANK PLC	FIXED INCOME	5,000,000.00	$	5,128,300.00
BARCLAYS BANK PLC	FIXED INCOME	470,000.00	$	510,044.00
BARCLAYS BANK PLC	FIXED INCOME	4,525,000.00	$	4,535,244.60
BARCLAYS BANK PLC	FIXED INCOME	8,500,000.00	$	9,679,375.00
BARCLAYS BANK PLC	FIXED INCOME	8,800,000.00	$	16,747,927.70
BARCLAYS BANK PLC	FIXED INCOME	400,000.00	$	760,289.59
BARCLAYS COMMERCIAL MORTGAGE S	FIXED INCOME	4,900,000.00	$	4,794,275.15
BARCLAYS PLC	FIXED INCOME	2,480,000.00	$	2,383,342.00
BARCLAYS PLC	FIXED INCOME	1,925,000.00	$	1,882,305.43
BARCLAYS PLC	FIXED INCOME	2,255,000.00	$	2,246,762.49
BARCLAYS PLC	FIXED INCOME	7,525,000.00	$	7,358,103.03
BARRICK GOLD CORP	FIXED INCOME	483,000.00	$	414,346.38
BARRICK GOLD CORP	FIXED INCOME	1,365,000.00	$	919,327.50
BARRICK NA FINANCE LLC	FIXED INCOME	2,200,000.00	$	1,975,448.20
BAT INTL FINANCE PLC	FIXED INCOME	31,085,000.00	$	31,075,954.27
BAT INTL FINANCE PLC	FIXED INCOME	900,000.00	$	1,074,071.70
BAXALTA INC	FIXED INCOME	730,000.00	$	732,462.29
BAXALTA INC	FIXED INCOME	3,175,556.00	$	3,174,708.13
BAXALTA INC	FIXED INCOME	440,000.00	$	435,427.08
BAXALTA INC	FIXED INCOME	3,195,000.00	$	3,194,146.94
BAXALTA INC	FIXED INCOME	1,865,000.00	$	1,871,290.65

BAY AREA CA TOLL AUTH TOLL BRI	FIXED INCOME	2,425,000.00	$	2,978,845.75
BAY AREA CA TOLL AUTH TOLL BRI	FIXED INCOME	6,200,000.00	$	8,545,894.00
BAYER US FINANCE LLC	FIXED INCOME	8,950,000.00	$	9,025,555.90
BB UBS TRUST	FIXED INCOME	3,310,000.00	$	3,272,934.29
BB+T CORPORATION	FIXED INCOME	2,150,000.00	$	2,152,481.10
BBCCRE TRUST	FIXED INCOME	3,620,000.00	$	3,399,851.15
BCAP LLC TRUST	FIXED INCOME	7,521,336.49	$	7,601,301.84
BCAP LLC TRUST	FIXED INCOME	3,741,283.41	$	3,766,421.09
BCAP LLC TRUST	FIXED INCOME	176,074.96	$	176,605.65
BCAP LLC TRUST	FIXED INCOME	885,156.43	$	886,515.32
BCAP LLC TRUST	FIXED INCOME	238,013.75	$	239,129.15
BEACON ROOFING SUPPLY IN	FIXED INCOME	234,000.00	$	238,387.50
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	731,622.59	$	716,829.11
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	759,312.37	$	749,819.52
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	442,332.24	$	437,142.05
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	2,299,636.72	$	2,277,877.10
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	3,021,990.09	$	3,038,336.03
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	1,819,861.84	$	1,839,440.82
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	188,045.94	$	167,175.17
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	33,888.91	$	31,590.35
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	9,716.24	$	9,473.63
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	45,329.15	$	45,419.21
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	11,605.90	$	11,732.68
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	24,068.33	$	24,283.97
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	27,727.25	$	27,792.48
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	237,279.97	$	239,832.75
BEAR STEARNS ALT A TRUST	FIXED INCOME	1,900,678.70	$	1,842,869.75
BEAR STEARNS ALT A TRUST	FIXED INCOME	451,692.46	$	450,603.07
BEAR STEARNS ALT A TRUST	FIXED INCOME	1,230,827.23	$	1,141,533.18
BEAR STEARNS ALT A TRUST	FIXED INCOME	1,467,606.26	$	1,265,042.55
BEAR STEARNS ALT A TRUST	FIXED INCOME	2,290,566.49	$	2,085,712.20
BEAR STEARNS ASSET BACKED SECU	FIXED INCOME	14,097.63	$	13,563.83
BEAR STEARNS ASSET BACKED SECU	FIXED INCOME	257,154.75	$	434,265.15
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	59,432,076.23	$	80,298.68
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	3,092,482.13	$	3,179,413.35
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	4,230,093.85	$	4,411,851.25
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	6,627,941.42	$	6,814,256.17
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	3,852,136.52	$	4,045,876.26
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	4,019,418.58	$	4,105,874.26
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	2,358,000.00	$	2,480,408.97
BEAR STEARNS COS LLC	FIXED INCOME	1,730,000.00	$	1,863,083.71
BEAR STEARNS COS LLC	FIXED INCOME	5,400,000.00	$	5,391,376.20
BEAR STEARNS COS LLC	FIXED INCOME	3,900,000.00	$	4,302,043.20
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	46,783.41	$	37,424.23
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	2,103,992.13	$	1,685,315.37
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	2,492,802.26	$	2,017,967.30
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	2,356,709.06	$	1,885,241.16
BECTON DICKINSON	FIXED INCOME	3,745,000.00	$	3,796,999.33
BECTON DICKINSON AND CO	FIXED INCOME	950,000.00	$	958,099.70

BECTON DICKINSON AND CO	FIXED INCOME	320,000.00	$	322,851.52
BECTON DICKINSON AND CO	FIXED INCOME	4,445,000.00	$	4,469,198.58
BECTON DICKINSON AND CO	FIXED INCOME	270,000.00	$	272,748.87
BECTON DICKINSON AND CO	FIXED INCOME	595,000.00	$	602,717.75
BECTON DICKINSON AND CO	FIXED INCOME	260,000.00	$	261,415.44
BECTON DICKINSON AND CO	FIXED INCOME	375,000.00	$	378,197.25
BECTON DICKINSON AND CO	FIXED INCOME	5,250,000.00	$	5,278,581.00
BECTON DICKINSON AND CO	FIXED INCOME	1,900,000.00	$	1,916,199.40
BERKSHIRE HATHAWAY ENERG	FIXED INCOME	270,000.00	$	328,597.29
BERKSHIRE HATHAWAY ENERG	FIXED INCOME	2,550,000.00	$	3,103,418.85
BERKSHIRE HATHAWAY ENERG	FIXED INCOME	5,189,000.00	$	5,324,848.02
BERKSHIRE HATHAWAY FIN	FIXED INCOME	2,500,000.00	$	2,475,307.50
BERRY PLASTICS CORP	FIXED INCOME	585,000.00	$	568,912.50
BERRY PLASTICS CORP	FIXED INCOME	84,000.00	$	85,470.00
BG ENERGY CAPITAL PLC	FIXED INCOME	865,000.00	$	897,703.06
BG ENERGY CAPITAL PLC	FIXED INCOME	200,000.00	$	210,990.60
BHP BILLITON FIN USA LTD	FIXED INCOME	2,290,000.00	$	2,209,850.00
BHP BILLITON FIN USA LTD	FIXED INCOME	1,100,000.00	$	988,684.40
BHP BILLITON FIN USA LTD	FIXED INCOME	1,020,000.00	$	958,088.04
BHP BILLITON FIN USA LTD	FIXED INCOME	2,270,000.00	$	2,500,498.07
BHP BILLITON FIN USA LTD	FIXED INCOME	7,550,000.00	$	7,285,750.00
BIOGEN INC	FIXED INCOME	3,470,000.00	$	3,471,311.66
BIOGEN INC	FIXED INCOME	700,000.00	$	703,176.60
BIOGEN INC	FIXED INCOME	280,000.00	$	280,105.84
BIOGEN INC	FIXED INCOME	590,000.00	$	588,448.89
BIOMED REALTY LP	FIXED INCOME	4,375,000.00	$	4,251,095.63
BK TOKYO MITSUBISHI UFJ	FIXED INCOME	7,100,000.00	$	7,079,672.70
BK TOKYO MITSUBISHI UFJ	FIXED INCOME	800,000.00	$	799,842.40
BLUE RACER MID LLC/FINAN	FIXED INCOME	309,000.00	$	213,210.00
BNP PARIBAS	FIXED INCOME	720,000.00	$	728,552.88
BNP PARIBAS	FIXED INCOME	7,490,000.00	$	7,482,749.68
BNP PARIBAS	FIXED INCOME	3,900,000.00	$	3,860,555.40
BNP PARIBAS	FIXED INCOME	3,525,000.00	$	3,452,110.05
BNP PARIBAS	FIXED INCOME	11,675,000.00	$	11,565,313.38
BNSF RAILWAY CO 2007 1 P	FIXED INCOME	2,344,981.45	$	2,607,619.37
BOEING CAPITAL CORP	FIXED INCOME	700,000.00	$	767,998.70
BOEING CO	FIXED INCOME	460,000.00	$	512,309.36
BOEING CO	FIXED INCOME	910,000.00	$	1,020,949.93
BOEING CO	FIXED INCOME	745,000.00	$	737,906.11
BOEING CO	FIXED INCOME	160,000.00	$	146,003.68
BOEING CO	FIXED INCOME	80,000.00	$	73,763.04
BOSTON PROPERTIES LP	FIXED INCOME	2,775,000.00	$	2,906,535.00
BOSTON PROPERTIES LP	FIXED INCOME	2,150,000.00	$	2,227,240.90
BOSTON PROPERTIES LP	FIXED INCOME	4,550,000.00	$	4,643,147.60
BOSTON PROPERTIES LP	FIXED INCOME	2,800,000.00	$	2,726,127.60
BOSTON PROPERTIES LP	FIXED INCOME	1,700,000.00	$	1,728,578.70
BOSTON SCIENTIFIC CORP	FIXED INCOME	4,880,000.00	$	5,418,805.68
BP CAPITAL MARKETS PLC	FIXED INCOME	1,540,000.00	$	1,491,334.46
BP CAPITAL MARKETS PLC	FIXED INCOME	60,000.00	$	61,201.32

BP CAPITAL MARKETS PLC	FIXED INCOME	410,000.00	$	404,890.17
BP CAPITAL MARKETS PLC	FIXED INCOME	5,200,000.00	$	5,095,391.60
BP CAPITAL MARKETS PLC	FIXED INCOME	4,455,000.00	$	4,493,473.38
BP CAPITAL MARKETS PLC	FIXED INCOME	5,000,000.00	$	4,937,685.00
BP CAPITAL MARKETS PLC	FIXED INCOME	2,765,000.00	$	2,827,652.14
BP CAPITAL MARKETS PLC	FIXED INCOME	1,390,000.00	$	1,385,479.72
BP CAPITAL MARKETS PLC	FIXED INCOME	2,525,000.00	$	2,702,444.38
BP CAPITAL MARKETS PLC	FIXED INCOME	9,559,000.00	$	9,439,866.18
BP CAPITAL MARKETS PLC	FIXED INCOME	5,290,000.00	$	4,967,251.81
BP CAPITAL MARKETS PLC	FIXED INCOME	18,100,000.00	$	17,604,584.90
BPCE SA	FIXED INCOME	550,000.00	$	554,622.20
BPCE SA	FIXED INCOME	1,530,000.00	$	1,542,858.12
BPCE SA	FIXED INCOME	930,000.00	$	892,143.42
BPCE SA	FIXED INCOME	9,800,000.00	$	9,802,165.80
BRISTOL MYERS SQUIBB CO	FIXED INCOME	820,000.00	$	886,438.04
BRITISH TELECOM PLC	FIXED INCOME	3,570,000.00	$	3,579,553.32
BRITISH TELECOM PLC	FIXED INCOME	1,630,000.00	$	2,378,422.65
BRIXMOR OPERATING PART	FIXED INCOME	1,775,000.00	$	1,724,559.83
BROOKFIELD ASSET MAN INC	FIXED INCOME	755,000.00	$	782,082.61
BUCKEYE PARTNERS LP	FIXED INCOME	2,999,000.00	$	2,522,144.01
BUILDING MATERIALS CORP	FIXED INCOME	230,000.00	$	234,600.00
BUONI POLIENNALI DEL TES	FIXED INCOME	100,000.00	$	109,776.37
BUONI POLIENNALI DEL TES	FIXED INCOME	800,000.00	$	888,007.68
BURLINGTN NO SF 99 2 TR	FIXED INCOME	3,291,952.24	$	3,628,212.65
BURLINGTN NORTH SANTA FE	FIXED INCOME	3,355,000.00	$	3,442,813.77
BURLINGTN NORTH SANTA FE	FIXED INCOME	1,180,000.00	$	1,121,971.14
BURLINGTN NORTH SANTA FE	FIXED INCOME	1,005,000.00	$	1,031,304.87
BURLINGTN NORTH SANTA FE	FIXED INCOME	260,000.00	$	235,645.02
BURLINGTN NORTH SANTA FE	FIXED INCOME	1,900,000.00	$	2,003,888.20
BURLINGTN NORTH SANTA FE	FIXED INCOME	1,741,000.00	$	1,737,216.81
BURLINGTN NORTH SANTA FE	FIXED INCOME	2,550,000.00	$	2,687,674.50
BURLINGTN NORTH SANTA FE	FIXED INCOME	5,565,000.00	$	5,560,102.80
CABELA S MASTER CREDIT CARD TR	FIXED INCOME	5,535,000.00	$	5,523,951.03
CABLE ONE INC	FIXED INCOME	96,000.00	$	95,520.00
CALATLANTIC GROUP INC	FIXED INCOME	111,000.00	$	118,492.50
CALATLANTIC GROUP INC	FIXED INCOME	430,000.00	$	449,350.00
CALIFORNIA REPUBLIC AUTO RECEI	FIXED INCOME	2,838,000.00	$	2,812,698.09
CALIFORNIA REPUBLIC AUTO RECEI	FIXED INCOME	3,038,000.00	$	3,027,752.83
CALIFORNIA RESOURCES CRP	FIXED INCOME	30,000.00	$	9,450.00
CALIFORNIA RESOURCES CRP	FIXED INCOME	1,170,000.00	$	356,850.00
CALIFORNIA ST	FIXED INCOME	1,545,000.00	$	1,785,448.35
CALIFORNIA ST	FIXED INCOME	7,300,000.00	$	10,603,323.00
CALIFORNIA ST	FIXED INCOME	6,575,000.00	$	9,174,557.75
CALIFORNIA ST	FIXED INCOME	5,700,000.00	$	7,977,663.00
CALIFORNIA ST	FIXED INCOME	2,825,000.00	$	4,113,962.75
CALIFORNIA ST	FIXED INCOME	2,025,000.00	$	3,005,606.25
CALIFORNIA ST HLTH FACS FING A	FIXED INCOME	800,000.00	$	886,848.00
CALIFORNIA ST PUBLIC WKS BRD L	FIXED INCOME	3,000,000.00	$	3,898,680.00
CALPINE CORP	FIXED INCOME	1,113,000.00	$	1,140,825.00

CALPINE CORP	FIXED INCOME	584,000.00	$	602,798.96
CAMDEN PROPERTY TRUST	FIXED INCOME	2,100,000.00	$	2,192,677.20
CANADA GOVERNMENT	FIXED INCOME	1,485,000.00	$	1,486,335.02
CANADA GOVERNMENT	FIXED INCOME	30,900,000.00	$	30,804,333.60
CANADIAN NATL RESOURCES	FIXED INCOME	4,945,000.00	$	4,809,635.57
CANADIAN NATL RESOURCES	FIXED INCOME	3,850,000.00	$	3,628,155.30
CANADIAN NATL RESOURCES	FIXED INCOME	4,000,000.00	$	3,531,312.00
CANADIAN OIL SANDS LTD	FIXED INCOME	1,500,000.00	$	1,345,492.50
CANADIAN OIL SANDS LTD	FIXED INCOME	2,600,000.00	$	2,332,187.00
CANADIAN PACIFIC RR CO	FIXED INCOME	2,190,455.00	$	2,163,098.41
CANADIAN PACIFIC RR CO	FIXED INCOME	185,000.00	$	182,048.88
CANADIAN PACIFIC RR CO	FIXED INCOME	1,575,000.00	$	1,532,897.10
CANADIAN PACIFIC RR CO	FIXED INCOME	1,850,000.00	$	2,006,972.50
CANTOR FITZGERALD LP	FIXED INCOME	1,800,000.00	$	1,975,519.80
CAPITAL AUTO RECEIVABLES ASSET	FIXED INCOME	1,691,112.60	$	1,690,607.13
CAPITAL ONE BANK USA NA	FIXED INCOME	2,340,000.00	$	2,289,870.18
CAPITAL ONE FINANCIAL CO	FIXED INCOME	1,680,000.00	$	1,731,046.80
CAPITAL ONE FINANCIAL CO	FIXED INCOME	4,045,000.00	$	4,052,390.22
CAPITAL ONE FINANCIAL CO	FIXED INCOME	3,029,000.00	$	3,010,486.75
CAPITAL ONE FINANCIAL CO	FIXED INCOME	1,488,000.00	$	1,469,178.29
CAPITAL ONE FINANCIAL CO	FIXED INCOME	2,300,000.00	$	2,270,907.30
CAPITAL ONE FINANCIAL CO	FIXED INCOME	15,345,000.00	$	15,251,211.36
CAPITAL ONE MULTI ASSET EXECUT	FIXED INCOME	13,700,000.00	$	13,622,482.66
CAPITAL ONE MULTI ASSET EXECUT	FIXED INCOME	3,164,000.00	$	3,051,102.47
CAREFREE PORTFOLIO TRUST	FIXED INCOME	6,725,000.00	$	6,751,696.91
CARLYLE GLOBAL MARKET STRATEGI	FIXED INCOME	10,000,000.00	$	10,064,530.00
CARMAX AUTO OWNER TRUST	FIXED INCOME	7,315,000.00	$	7,282,247.82
CARRIZO OIL + GAS INC	FIXED INCOME	433,000.00	$	350,730.00
CARROLL CNTY KY POLL CONTROL R	FIXED INCOME	3,300,000.00	$	3,047,352.00
CATERPILLAR FINANCIAL SE	FIXED INCOME	1,010,000.00	$	1,092,455.39
CATERPILLAR FINANCIAL SE	FIXED INCOME	5,410,000.00	$	5,427,566.27
CATERPILLAR INC	FIXED INCOME	1,000,000.00	$	1,061,681.00
CATERPILLAR INC	FIXED INCOME	510,000.00	$	516,636.12
CATHOLIC HEALTH INITIATI	FIXED INCOME	200,000.00	$	187,061.80
CATLIN INSURANCE CO LTD	FIXED INCOME	1,590,000.00	$	1,264,050.00
CAVALRY CLO LTD	FIXED INCOME	8,000,000.00	$	7,998,456.00
CBRE SERVICES INC	FIXED INCOME	234,000.00	$	237,025.15
CBS CORP	FIXED INCOME	4,370,000.00	$	3,748,983.67
CBS CORP	FIXED INCOME	4,755,000.00	$	4,993,620.17
CCO HLDGS LLC/CAP CORP	FIXED INCOME	150,000.00	$	149,250.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	940,000.00	$	990,525.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	261,000.00	$	266,546.25
CCO HLDGS LLC/CAP CORP	FIXED INCOME	8,000.00	$	8,000.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	59,000.00	$	58,705.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	581,000.00	$	578,095.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	60,000.00	$	60,600.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	86,000.00	$	87,827.50
CCO HLDGS LLC/CAP CORP	FIXED INCOME	280,000.00	$	287,700.00
CCO SAFARI II LLC	FIXED INCOME	2,100,000.00	$	2,103,441.90

CCO SAFARI II LLC	FIXED INCOME	260,000.00	$	262,686.06
CCO SAFARI II LLC	FIXED INCOME	6,130,000.00	$	6,124,035.51
CCO SAFARI II LLC	FIXED INCOME	1,220,000.00	$	1,212,690.98
CCO SAFARI II LLC	FIXED INCOME	1,255,000.00	$	1,257,056.95
CCO SAFARI II LLC	FIXED INCOME	2,050,000.00	$	2,048,005.35
CCO SAFARI II LLC	FIXED INCOME	445,000.00	$	438,430.02
CCO SAFARI II LLC	FIXED INCOME	3,685,000.00	$	3,672,139.35
CCO SAFARI II LLC	FIXED INCOME	1,795,000.00	$	1,813,544.15
CCO SAFARI II LLC	FIXED INCOME	1,075,000.00	$	1,068,559.68
CCO SAFARI II LLC	FIXED INCOME	8,450,000.00	$	8,441,778.15
CCO SAFARI II LLC	FIXED INCOME	4,165,000.00	$	4,150,464.15
CCO SAFARI II LLC	FIXED INCOME	3,964,000.00	$	3,960,143.03
CCO SAFARI II LLC	FIXED INCOME	3,050,000.00	$	3,054,998.95
CCO SAFARI II LLC	FIXED INCOME	500,000.00	$	499,513.50
CCO SAFARI II LLC	FIXED INCOME	900,000.00	$	896,859.00
CCOH SAFARI LLC	FIXED INCOME	355,000.00	$	355,887.50
CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	4,018,084.07	$	4,085,722.09
CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	2,410,850.44	$	2,451,433.25
CDC MORTGAGE CAPITAL TRUST	FIXED INCOME	150,656.55	$	141,578.54
CDP FINANCIAL	FIXED INCOME	7,510,000.00	$	8,115,606.40
CEDAR FAIR LP/CANADA S W	FIXED INCOME	565,000.00	$	570,650.00
CEDAR FAIR LP/CANADA S W	FIXED INCOME	53,000.00	$	54,590.00
CELANESE US HOLDINGS LLC	FIXED INCOME	1,015,000.00	$	1,070,825.00
CELGENE CORP	FIXED INCOME	2,950,000.00	$	2,938,052.50
CELGENE CORP	FIXED INCOME	1,050,000.00	$	1,060,207.05
CELGENE CORP	FIXED INCOME	2,510,000.00	$	2,519,758.88
CELGENE CORP	FIXED INCOME	340,000.00	$	334,390.34
CELGENE CORP	FIXED INCOME	460,000.00	$	470,007.30
CELGENE CORP	FIXED INCOME	6,040,000.00	$	5,994,470.48
CELGENE CORP	FIXED INCOME	765,000.00	$	758,935.08
CELGENE CORP	FIXED INCOME	875,000.00	$	868,404.25
CELULOSA ARAUCO CONSTITU	FIXED INCOME	1,630,000.00	$	1,658,984.66
CENOVUS ENERGY INC	FIXED INCOME	825,000.00	$	601,472.03
CENOVUS ENERGY INC	FIXED INCOME	3,000,000.00	$	2,716,314.00
CENTENE CORP	FIXED INCOME	294,000.00	$	284,445.00
CENTERPOINT ENER HOUSTON	FIXED INCOME	1,190,000.00	$	1,227,652.79
CENTRE POINT FUNDING LLC	FIXED INCOME	1,716,318.83	$	1,693,964.81
CENTURYLINK INC	FIXED INCOME	930,000.00	$	785,850.00
CENTURYLINK INC	FIXED INCOME	450,000.00	$	444,937.50
CENTURYLINK INC	FIXED INCOME	220,000.00	$	201,630.00
CENTURYLINK INC	FIXED INCOME	107,000.00	$	98,065.50
CENTURYLINK INC	FIXED INCOME	439,000.00	$	411,562.50
CENTURYLINK INC	FIXED INCOME	46,000.00	$	38,870.00
CF INDUSTRIES INC	FIXED INCOME	760,000.00	$	660,984.92
CFCRE COMMERCIAL MORTGAGE TRUS	FIXED INCOME	5,100,000.00	$	5,080,698.54
CG CCRE COMMERCIAL MORTGAGE TR	FIXED INCOME	1,640,000.00	$	1,634,340.52
CHASE ISSUANCE TRUST	FIXED INCOME	6,163,000.00	$	6,131,484.27
CHASE ISSUANCE TRUST	FIXED INCOME	2,000,000.00	$	1,999,525.80
CHASE ISSUANCE TRUST	FIXED INCOME	4,100,000.00	$	4,096,829.88

CHASE ISSUANCE TRUST	FIXED INCOME	3,735,000.00	$	3,731,656.80
CHASE ISSUANCE TRUST	FIXED INCOME	7,450,000.00	$	7,428,702.69
CHASE MORTGAGE FINANCE CORPORA	FIXED INCOME	232,773.79	$	230,503.31
CHEMOURS CO	FIXED INCOME	331,000.00	$	225,907.50
CHEMOURS CO	FIXED INCOME	253,000.00	$	177,100.00
CHESAPEAKE ENERGY CORP	FIXED INCOME	680,000.00	$	191,760.00
CHESAPEAKE ENERGY CORP	FIXED INCOME	930,000.00	$	265,050.00
CHEVRON CORP	FIXED INCOME	3,855,000.00	$	3,752,106.20
CHEYNE FINANCE LLC	FIXED INCOME	15,820.00	$	-
CHEYNE FINANCE LLC	FIXED INCOME	1,558.00	$	-
CHEYNE FINANCE LLC	FIXED INCOME	1,557.00	$	-
CHICAGO IL TRANSIT AUTH SALES	FIXED INCOME	3,000,000.00	$	3,254,910.00
CHOICE HOTELS INTL INC	FIXED INCOME	525,000.00	$	561,750.00
CHS/COMMUNITY HEALTH SYS	FIXED INCOME	228,000.00	$	229,140.00
CHS/COMMUNITY HEALTH SYS	FIXED INCOME	397,000.00	$	395,015.00
CHS/COMMUNITY HEALTH SYS	FIXED INCOME	287,000.00	$	272,291.25
CHUBB CORP	FIXED INCOME	2,375,000.00	$	2,280,783.75
CIFC FUNDING LTD	FIXED INCOME	31,600,000.00	$	31,563,818.00
CIGNA CORP	FIXED INCOME	815,000.00	$	799,730.98
CIGNA CORP	FIXED INCOME	3,090,000.00	$	3,553,938.78
CIGNA CORP	FIXED INCOME	1,100,000.00	$	1,205,983.90
CIGNA CORP	FIXED INCOME	1,300,000.00	$	1,707,565.60
CIGNA CORP	FIXED INCOME	3,400,000.00	$	4,466,892.80
CINEMARK USA INC	FIXED INCOME	126,000.00	$	125,055.00
CIT GROUP INC	FIXED INCOME	1,310,000.00	$	1,329,650.00
CIT GROUP INC	FIXED INCOME	78,000.00	$	80,535.00
CIT GROUP INC	FIXED INCOME	350,000.00	$	366,625.00
CIT GROUP INC	FIXED INCOME	940,000.00	$	954,100.00
CIT GROUP INC	FIXED INCOME	2,795,000.00	$	2,878,850.00
CIT GROUP INC	FIXED INCOME	2,500,000.00	$	2,556,250.00
CITIBANK CREDIT CARD ISSUANCE	FIXED INCOME	4,950,000.00	$	5,054,658.35
CITIBANK CREDIT CARD ISSUANCE	FIXED INCOME	1,980,000.00	$	2,115,153.41
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	2,260,000.00	$	1,579,600.78
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	2,020,000.00	$	1,411,787.70
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	8,040,612.66	$	620,617.90
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	820,000.00	$	778,355.23
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	1,670,000.00	$	1,652,640.85
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	20,200,796.80	$	1,491,348.06
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	39,161,758.08	$	3,693,274.91
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	5,975,000.00	$	6,083,059.07
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	4,575,000.00	$	4,800,477.50
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	3,290,000.00	$	3,255,801.44
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	4,094,000.00	$	4,210,109.52
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	5,675,000.00	$	5,626,544.58
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	17,445,469.98	$	18,526,544.82
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	3,225,571.77	$	3,341,025.95
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	6,190,000.00	$	6,325,145.65
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	16,000,000.00	$	16,289,363.20
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	868,472.52	$	872,075.20

CITIGROUP INC	FIXED INCOME	2,190,000.00	$	2,211,917.52
CITIGROUP INC	FIXED INCOME	4,040,000.00	$	4,099,783.92
CITIGROUP INC	FIXED INCOME	1,700,000.00	$	1,688,744.30
CITIGROUP INC	FIXED INCOME	470,000.00	$	488,882.25
CITIGROUP INC	FIXED INCOME	450,000.00	$	447,778.80
CITIGROUP INC	FIXED INCOME	470,000.00	$	462,111.99
CITIGROUP INC	FIXED INCOME	1,370,000.00	$	1,679,847.42
CITIGROUP INC	FIXED INCOME	2,950,000.00	$	3,202,207.30
CITIGROUP INC	FIXED INCOME	50,000.00	$	51,671.00
CITIGROUP INC	FIXED INCOME	2,200,000.00	$	2,250,303.00
CITIGROUP INC	FIXED INCOME	106,000.00	$	152,033.36
CITIGROUP INC	FIXED INCOME	260,000.00	$	306,834.84
CITIGROUP INC	FIXED INCOME	4,670,000.00	$	4,545,254.96
CITIGROUP INC	FIXED INCOME	8,940,000.00	$	9,017,643.90
CITIGROUP INC	FIXED INCOME	6,915,000.00	$	7,146,099.30
CITIGROUP INC	FIXED INCOME	6,870,000.00	$	6,844,574.13
CITIGROUP INC	FIXED INCOME	1,240,000.00	$	1,238,131.32
CITIGROUP INC	FIXED INCOME	3,890,000.00	$	3,895,484.90
CITIGROUP INC	FIXED INCOME	5,615,000.00	$	5,593,505.78
CITIGROUP INC	FIXED INCOME	3,955,000.00	$	3,928,813.95
CITIGROUP INC	FIXED INCOME	2,000,000.00	$	2,045,730.00
CITIGROUP INC	FIXED INCOME	5,215,000.00	$	5,127,476.66
CITIGROUP INC	FIXED INCOME	6,765,000.00	$	6,879,524.69
CITIGROUP INC	FIXED INCOME	1,100,000.00	$	1,091,108.70
CITIGROUP INC	FIXED INCOME	18,700,000.00	$	18,719,560.20
CITIGROUP INC	FIXED INCOME	1,800,000.00	$	1,795,660.20
CITIGROUP INC	FIXED INCOME	14,100,000.00	$	14,058,461.40
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	108,071.48	$	100,142.29
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	1,273,979.30	$	1,275,946.45
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	7,098,831.75	$	7,262,429.30
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	1,845,207.48	$	1,843,633.70
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	772,009.78	$	756,772.85
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	3,098,323.16	$	3,097,848.81
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	792,949.40	$	796,157.44
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	704,159.58	$	697,229.88
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	3,873,236.02	$	3,916,586.05
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	3,010,118.96	$	3,110,909.18
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	1,900,328.98	$	1,782,426.30
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	757,570.68	$	436,567.07
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	8,657,745.02	$	8,680,510.56
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	18,059.71	$	18,056.95
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	31,717.98	$	31,846.30
CITIZENS BANK NA/RI	FIXED INCOME	3,385,000.00	$	3,381,002.32
CLEAR CHANNEL WORLDWIDE	FIXED INCOME	346,000.00	$	337,350.00
CLI FUNDING LLC	FIXED INCOME	2,030,000.01	$	1,956,907.22
CLI FUNDING LLC	FIXED INCOME	2,180,400.00	$	2,114,894.90
CME GROUP INC	FIXED INCOME	1,800,000.00	$	2,060,883.00
CMS ENERGY CORP	FIXED INCOME	1,340,000.00	$	1,320,259.12
CMS ENERGY CORP	FIXED INCOME	390,000.00	$	442,345.41

CNA FINANCIAL CORP	FIXED INCOME	4,000,000.00	$	4,476,956.00
CNH EQUIPMENT TRUST	FIXED INCOME	2,113,334.29	$	2,112,260.08
CNOOC FINANCE 2015 US	FIXED INCOME	3,700,000.00	$	3,521,830.20
COBALT CMBS COMMERCIAL MORTGAG	FIXED INCOME	3,216,688.41	$	3,306,015.85
COCA COLA CO/THE	FIXED INCOME	1,475,000.00	$	1,454,133.18
COGECO COMMUNICATIONS	FIXED INCOME	98,000.00	$	97,755.00
COLUMBIA PIPELINE GROUP	FIXED INCOME	2,100,000.00	$	2,044,784.70
COLUMBIA PIPELINE GROUP	FIXED INCOME	3,650,000.00	$	3,204,269.30
COLUMBIA PROPERTY TRUST	FIXED INCOME	5,915,000.00	$	5,848,787.49
COMCAST CORP	FIXED INCOME	2,100,000.00	$	2,295,465.90
COMCAST CORP	FIXED INCOME	220,000.00	$	277,080.76
COMCAST CORP	FIXED INCOME	1,500,000.00	$	1,675,993.50
COMCAST CORP	FIXED INCOME	880,000.00	$	1,148,296.16
COMCAST CORP	FIXED INCOME	1,060,000.00	$	1,328,512.84
COMCAST CORP	FIXED INCOME	160,000.00	$	186,203.52
COMCAST CORP	FIXED INCOME	460,000.00	$	576,524.44
COMCAST CORP	FIXED INCOME	841,000.00	$	851,532.68
COMCAST CORP	FIXED INCOME	1,865,000.00	$	1,847,452.22
COMCAST CORP	FIXED INCOME	430,000.00	$	432,561.94
COMCAST CORP	FIXED INCOME	5,525,000.00	$	5,593,355.30
COMCAST CORP	FIXED INCOME	1,000,000.00	$	1,089,169.00
COMCAST CORP	FIXED INCOME	1,900,000.00	$	2,067,169.60
COMM MORTGAGE TRUST	FIXED INCOME	1,260,000.00	$	1,262,049.89
COMM MORTGAGE TRUST	FIXED INCOME	2,270,000.00	$	2,237,080.01
COMM MORTGAGE TRUST	FIXED INCOME	2,620,000.00	$	2,697,488.33
COMM MORTGAGE TRUST	FIXED INCOME	770,000.00	$	737,287.40
COMM MORTGAGE TRUST	FIXED INCOME	390,000.00	$	375,653.38
COMM MORTGAGE TRUST	FIXED INCOME	490,000.00	$	516,315.89
COMM MORTGAGE TRUST	FIXED INCOME	1,630,000.00	$	1,670,259.37
COMM MORTGAGE TRUST	FIXED INCOME	2,840,000.00	$	2,820,613.88
COMM MORTGAGE TRUST	FIXED INCOME	530,000.00	$	525,774.42
COMM MORTGAGE TRUST	FIXED INCOME	210,000.00	$	222,481.18
COMM MORTGAGE TRUST	FIXED INCOME	100,000.00	$	103,639.35
COMM MORTGAGE TRUST	FIXED INCOME	120,000.00	$	118,636.94
COMM MORTGAGE TRUST	FIXED INCOME	3,285,000.00	$	3,385,253.27
COMM MORTGAGE TRUST	FIXED INCOME	2,475,000.00	$	2,515,652.12
COMM MORTGAGE TRUST	FIXED INCOME	3,760,000.00	$	3,802,654.94
COMM MORTGAGE TRUST	FIXED INCOME	5,512,043.00	$	5,816,098.32
COMM MORTGAGE TRUST	FIXED INCOME	35,242,719.24	$	2,536,890.76
COMM MORTGAGE TRUST	FIXED INCOME	2,380,000.00	$	2,437,542.69
COMM MORTGAGE TRUST	FIXED INCOME	4,732,499.00	$	4,908,892.96
COMM MORTGAGE TRUST	FIXED INCOME	4,155,000.00	$	4,186,558.06
COMM MORTGAGE TRUST	FIXED INCOME	4,595,000.00	$	4,542,673.98
COMM MORTGAGE TRUST	FIXED INCOME	49,160,218.77	$	3,307,750.24
COMM MORTGAGE TRUST	FIXED INCOME	1,705,247.23	$	1,703,911.34
COMM MORTGAGE TRUST	FIXED INCOME	5,410,000.00	$	5,509,246.99
COMM MORTGAGE TRUST	FIXED INCOME	1,570,000.00	$	1,555,787.10
COMM MORTGAGE TRUST	FIXED INCOME	7,000,000.00	$	7,053,166.40
COMM MORTGAGE TRUST	FIXED INCOME	2,208,691.26	$	2,193,246.54

COMM MORTGAGE TRUST	FIXED INCOME	3,493,000.00	$	3,529,666.02
COMM MORTGAGE TRUST	FIXED INCOME	1,800,000.00	$	1,398,574.98
COMM MORTGAGE TRUST	FIXED INCOME	3,430,000.00	$	3,276,255.74
COMM MORTGAGE TRUST	FIXED INCOME	5,630,000.00	$	5,625,273.05
COMM MORTGAGE TRUST	FIXED INCOME	3,660,000.00	$	3,614,180.83
COMM MORTGAGE TRUST	FIXED INCOME	5,400,000.00	$	5,377,887.54
COMM MORTGAGE TRUST	FIXED INCOME	3,600,000.00	$	3,706,472.52
COMM MORTGAGE TRUST	FIXED INCOME	6,900,000.00	$	7,033,478.43
COMMERCIAL MORTGAGE LOAN TRUST	FIXED INCOME	3,368,496.43	$	3,472,501.45
COMMONBOND STUDENT LOAN TRUST	FIXED INCOME	820,576.93	$	820,174.93
COMMONWEALTH BANK AUST	FIXED INCOME	520,000.00	$	567,737.04
COMMONWEALTH BANK AUST	FIXED INCOME	3,385,000.00	$	3,356,620.16
COMMUNITY FUNDING CLO LTD	FIXED INCOME	4,240,000.00	$	4,240,000.00
COMPASS BANK	FIXED INCOME	1,150,000.00	$	1,054,055.50
COMPASS BANK	FIXED INCOME	1,875,000.00	$	1,858,970.63
COMPASS BANK	FIXED INCOME	2,025,000.00	$	2,004,741.90
COMPASS BANK	FIXED INCOME	4,500,000.00	$	4,124,565.00
COMPASS MINERALS INTERNA	FIXED INCOME	165,000.00	$	157,162.50
CONAGRA FOODS INC	FIXED INCOME	1,615,000.00	$	1,558,741.48
CONAGRA FOODS INC	FIXED INCOME	8,492,000.00	$	8,169,550.27
CONCHO RESOURCES INC	FIXED INCOME	230,000.00	$	209,300.00
CONCHO RESOURCES INC	FIXED INCOME	250,000.00	$	231,250.00
CONCHO RESOURCES INC	FIXED INCOME	629,000.00	$	603,840.00
CONCHO RESOURCES INC	FIXED INCOME	547,000.00	$	505,975.00
CONNECTICUT AVENUE SECURITIES	FIXED INCOME	2,237,375.32	$	2,212,925.95
CONNECTICUT AVENUE SECURITIES	FIXED INCOME	2,292,407.80	$	2,278,801.90
CONNECTICUT AVENUE SECURITIES	FIXED INCOME	2,714,100.62	$	2,707,824.81
CONOCO FUNDING CO	FIXED INCOME	573,000.00	$	659,479.45
CONOCOPHILLIPS	FIXED INCOME	10,000.00	$	10,231.49
CONOCOPHILLIPS COMPANY	FIXED INCOME	3,775,000.00	$	3,452,297.90
CONOCOPHILLIPS COMPANY	FIXED INCOME	2,525,000.00	$	2,189,033.60
CONSECO FINANCIAL CORP	FIXED INCOME	106,403.81	$	107,183.14
CONSTELLATION BRANDS INC	FIXED INCOME	1,410,000.00	$	1,438,200.00
CONSTELLATION BRANDS INC	FIXED INCOME	272,000.00	$	277,440.00
CONSTELLATION BRANDS INC	FIXED INCOME	57,000.00	$	58,567.50
CONSTELLATION BRANDS INC	FIXED INCOME	36,000.00	$	36,090.00
CONSTELLATION BRANDS INC	FIXED INCOME	498,000.00	$	498,000.00
CONSTELLATION BRANDS INC	FIXED INCOME	567,000.00	$	577,631.25
CONSUMERS ENERGY CO	FIXED INCOME	4,425,000.00	$	4,282,736.25
CONTINENTAL RESOURCES	FIXED INCOME	280,000.00	$	201,168.52
CONTINENTAL RESOURCES	FIXED INCOME	190,000.00	$	140,125.00
CONTINENTAL RESOURCES	FIXED INCOME	270,000.00	$	193,983.93
CONTINENTAL RESOURCES	FIXED INCOME	495,000.00	$	298,473.12
CONTINENTAL RESOURCES	FIXED INCOME	2,942,000.00	$	2,169,725.00
CONTINENTAL RESOURCES	FIXED INCOME	5,048,000.00	$	3,043,822.85
CONTINENTAL RESOURCES	FIXED INCOME	1,800,000.00	$	1,293,226.20
CONTL AIRLINES 2007 1	FIXED INCOME	1,335,746.10	$	1,475,064.42
CONTL AIRLINES 2012 2 B	FIXED INCOME	1,223,629.98	$	1,260,338.88
COOPERATIEVE RABOBANK UA	FIXED INCOME	880,000.00	$	922,143.20

COOPERATIEVE RABOBANK UA	FIXED INCOME	1,780,000.00	$	1,810,354.34
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,840,000.00	$	2,056,790.64
COOPERATIEVE RABOBANK UA	FIXED INCOME	2,290,000.00	$	2,386,512.05
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,500,000.00	$	1,518,336.00
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,381,000.00	$	1,704,844.50
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,770,000.00	$	1,800,183.81
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,900,000.00	$	1,952,242.40
COOPERATIEVE RABOBANK UA	FIXED INCOME	3,000,000.00	$	3,223,110.00
COOPERATIEVE RABOBANK UA	FIXED INCOME	6,500,000.00	$	6,859,996.00
CORPORATE OFFICE PROP LP	FIXED INCOME	4,000,000.00	$	3,873,788.00
CORRECTIONS CORP OF AMER	FIXED INCOME	85,000.00	$	84,575.00
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	56,312.02	$	47,316.21
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	2,617,776.88	$	2,110,613.50
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	1,489,990.09	$	1,549,948.19
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	47,844.14	$	48,288.03
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	4,122,595.05	$	333,915.36
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	5,264,963.30	$	486,803.77
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	2,447,092.32	$	1,852,485.35
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	1,251,572.83	$	844,433.69
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	6,225,681.71	$	632,677.43
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	12,199,565.36	$	1,064,970.82
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	742,060.28	$	529,586.46
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	2,215,083.55	$	1,861,225.50
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	4,232.11	$	3,556.03
COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	7,093,386.06	$	6,388,709.94
COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	41,420.88	$	39,428.35
COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	3,391.66	$	3,056.70
COUNTRYWIDE FINL CORP	FIXED INCOME	590,000.00	$	599,945.04
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	1,910.46	$	1,664.75
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	101,553.33	$	88,065.39
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	310,861.22	$	262,430.50
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	143.75	$	125.26
COUNTRYWIDE HOME LOANS	FIXED INCOME	21,225.58	$	17,226.67
COUNTRYWIDE HOME LOANS	FIXED INCOME	1,014,503.84	$	887,240.22
COUNTRYWIDE HOME LOANS	FIXED INCOME	12,902.59	$	11,222.72
COUNTRYWIDE HOME LOANS	FIXED INCOME	1,042.08	$	915.46
COUNTRYWIDE HOME LOANS	FIXED INCOME	682.15	$	583.75
COUNTRYWIDE HOME LOANS	FIXED INCOME	1,595.11	$	1,294.59
COX COMMUNICATIONS INC	FIXED INCOME	40,000.00	$	30,357.20
COX COMMUNICATIONS INC	FIXED INCOME	588,000.00	$	647,950.72
COX COMMUNICATIONS INC	FIXED INCOME	3,025,000.00	$	3,127,396.25
COX COMMUNICATIONS INC	FIXED INCOME	11,575,000.00	$	10,196,591.13
COX COMMUNICATIONS INC	FIXED INCOME	8,964,000.00	$	8,212,467.20
COX COMMUNICATIONS INC	FIXED INCOME	4,400,000.00	$	5,097,985.20
COX COMMUNICATIONS INC	FIXED INCOME	2,700,000.00	$	2,791,395.00
CRED SUIS GP FUN LTD	FIXED INCOME	2,720,000.00	$	2,682,153.92
CRED SUIS GP FUN LTD	FIXED INCOME	4,600,000.00	$	4,535,995.60
CRED SUIS GP FUN LTD	FIXED INCOME	2,060,000.00	$	2,040,473.26
CRED SUIS GP FUN LTD	FIXED INCOME	2,000,000.00	$	1,934,568.00

CRED SUIS GP FUN LTD	FIXED INCOME	4,155,000.00	$	4,151,721.71
CREDIT ACCEPTANCE AUTO LOAN TR	FIXED INCOME	6,745,000.00	$	6,713,282.99
CREDIT AGRICOLE SA	FIXED INCOME	2,180,000.00	$	2,441,600.00
CREDIT AGRICOLE SA	FIXED INCOME	2,900,000.00	$	3,196,171.20
CREDIT SUISSE	FIXED INCOME	2,925,000.00	$	3,151,687.50
CREDIT SUISSE	FIXED INCOME	1,600,000.00	$	1,894,072.71
CREDIT SUISSE	FIXED INCOME	6,850,000.00	$	7,380,875.00
CREDIT SUISSE	FIXED INCOME	1,400,000.00	$	1,508,500.00
CREDIT SUISSE ABS REPACKAGING	FIXED INCOME	2,418,014.61	$	2,206,438.33
CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	77,168.81	$	64,836.01
CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	2,029,989.68	$	2,129,722.87
CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	67,252.65	$	44,260.52
CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	2,842,602.07	$	2,659,347.47
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	700,000.00	$	722,280.37
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,650,000.00	$	1,570,527.75
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,650,000.00	$	1,678,903.38
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	629,000.00	$	649,178.13
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	3,960,283.86	$	3,967,799.69
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	4,035,000.00	$	4,245,342.94
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	6,114,686.63	$	6,178,691.50
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	3,814,571.31	$	3,941,038.46
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,376,657.50	$	1,432,834.62
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	6,801,000.00	$	7,019,174.04
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	372,534.56	$	374,391.94
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	8,354,861.91	$	8,340,885.06
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,755,542.65	$	1,756,450.44
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	2,609,790.60	$	2,610,864.27
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	399,983.58	$	406,278.64
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	609,517.78	$	608,921.43
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	2,480,986.06	$	2,493,931.85
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	563,900.42	$	552,786.11
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	942,199.61	$	973,999.88
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	277,829.46	$	277,472.67
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	838,749.18	$	854,508.44
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	8,393,105.06	$	8,582,099.32
CREDIT SUISSE NEW YORK	FIXED INCOME	7,640,000.00	$	7,603,908.64
CREDIT SUISSE NEW YORK	FIXED INCOME	6,310,000.00	$	6,292,275.21
CREDIT SUISSE NEW YORK	FIXED INCOME	2,450,000.00	$	2,432,409.00
CREDIT SUISSE NEW YORK	FIXED INCOME	2,900,000.00	$	2,902,494.00
CREDIT SUISSE NEW YORK	FIXED INCOME	2,175,000.00	$	2,166,345.68
CREDIT SUISSE NEW YORK	FIXED INCOME	2,500,000.00	$	2,490,722.50
CRESTWOOD MIDSTREAM PART	FIXED INCOME	154,000.00	$	107,415.00
CRH AMERICA INC	FIXED INCOME	7,575,000.00	$	7,522,164.38
CRONOS CONTAINERS PROGRAM LTD	FIXED INCOME	880,000.26	$	857,165.05
CROWN CASTLE INTL CORP	FIXED INCOME	1,194,000.00	$	1,255,192.50
CROWN CASTLE INTL CORP	FIXED INCOME	163,000.00	$	169,112.50
CROWN CASTLE TOWERS LLC	FIXED INCOME	6,405,000.00	$	6,985,644.63
CROWN CASTLE TOWERS LLC	FIXED INCOME	5,208,000.00	$	5,680,130.72
CROWN CASTLE TOWERS LLC	FIXED INCOME	800,000.00	$	872,523.92

CSAIL COMMERCIAL MORTGAGE TRUS	FIXED INCOME	430,000.00	$	426,181.69
CSC HOLDINGS LLC	FIXED INCOME	1,470,000.00	$	1,444,275.00
CSC HOLDINGS LLC	FIXED INCOME	323,000.00	$	317,347.50
CSC HOLDINGS LLC	FIXED INCOME	135,000.00	$	142,087.50
CSX TRANSPORTATION INC	FIXED INCOME	3,570,000.00	$	4,535,392.26
CUBESMART LP	FIXED INCOME	2,200,000.00	$	2,263,597.60
CUBESMART LP	FIXED INCOME	2,650,000.00	$	2,629,621.50
CVS HEALTH CORP	FIXED INCOME	2,140,000.00	$	2,254,342.34
CVS HEALTH CORP	FIXED INCOME	950,000.00	$	980,866.45
CVS HEALTH CORP	FIXED INCOME	830,000.00	$	847,081.40
CVS HEALTH CORP	FIXED INCOME	2,760,000.00	$	2,689,087.32
CVS HEALTH CORP	FIXED INCOME	610,000.00	$	684,540.17
CVS HEALTH CORP	FIXED INCOME	7,400,000.00	$	7,795,389.40
CVS HEALTH CORP	FIXED INCOME	390,000.00	$	418,892.37
CVS HEALTH CORP	FIXED INCOME	990,000.00	$	1,042,896.69
CVS HEALTH CORP	FIXED INCOME	1,540,000.00	$	1,539,080.62
CVS HEALTH CORP	FIXED INCOME	1,795,000.00	$	1,853,321.35
CVS HEALTH CORP	FIXED INCOME	610,000.00	$	622,553.80
CVS HEALTH CORP	FIXED INCOME	730,000.00	$	733,279.16
CVS HEALTH CORP	FIXED INCOME	4,100,000.00	$	4,260,797.90
CVS HEALTH CORP	FIXED INCOME	5,650,000.00	$	5,749,191.40
CVS HEALTH CORP	FIXED INCOME	3,900,000.00	$	3,917,518.80
CVS HEALTH CORP	FIXED INCOME	905,000.00	$	953,355.06
CVS HEALTH CORP	FIXED INCOME	1,487,000.00	$	1,535,314.12
CVS HEALTH CORP	FIXED INCOME	600,000.00	$	632,058.60
CVS HEALTH CORP	FIXED INCOME	1,200,000.00	$	1,199,283.60
CVS HEALTH CORP	FIXED INCOME	400,000.00	$	412,996.40
CVS HEALTH CORP	FIXED INCOME	400,000.00	$	407,022.40
CVS HEALTH CORP	FIXED INCOME	1,700,000.00	$	1,734,986.00
CVS HEALTH CORP	FIXED INCOME	100,000.00	$	100,449.20
CVS PASS THROUGH TRUST	FIXED INCOME	446,519.48	$	479,450.29
CVS PASS THROUGH TRUST	FIXED INCOME	1,211,242.20	$	1,330,170.44
CVS PASS THROUGH TRUST	FIXED INCOME	1,308,554.79	$	1,437,037.86
CYRUSONE LP/CYRUSONE FIN	FIXED INCOME	130,000.00	$	133,900.00
D.R. HORTON INC	FIXED INCOME	38,000.00	$	38,216.60
D.R. HORTON INC	FIXED INCOME	720,000.00	$	733,320.00
D.R. HORTON INC	FIXED INCOME	180,000.00	$	180,000.00
DAIMLER FINANCE NA LLC	FIXED INCOME	3,130,000.00	$	3,109,126.03
DAIMLER FINANCE NA LLC	FIXED INCOME	2,115,000.00	$	2,074,392.00
DAIMLER FINANCE NA LLC	FIXED INCOME	7,100,000.00	$	7,100,298.20
DAIMLER FINANCE NA LLC	FIXED INCOME	2,400,000.00	$	2,390,524.80
DANA HOLDING CORP	FIXED INCOME	203,000.00	$	196,910.00
DAVITA HEALTHCARE PARTNE	FIXED INCOME	810,000.00	$	781,650.00
DAVITA HEALTHCARE PARTNE	FIXED INCOME	1,940,000.00	$	1,940,000.00
DAVITA HEALTHCARE PARTNE	FIXED INCOME	190,000.00	$	183,350.00
DAVITA HEALTHCARE PARTNE	FIXED INCOME	320,000.00	$	329,600.00
DAVITA HEALTHCARE PARTNE	FIXED INCOME	450,000.00	$	450,000.00
DB MASTER FINANCE LLC	FIXED INCOME	5,073,660.00	$	5,058,126.48
DBRR TRUST	FIXED INCOME	2,848,617.36	$	2,848,617.36

DDR CORP	FIXED INCOME	4,790,000.00	$	5,102,949.86
DEERE + COMPANY	FIXED INCOME	2,405,000.00	$	2,371,342.03
DEERE + COMPANY	FIXED INCOME	2,675,000.00	$	2,557,286.63
DELTA AIR LINES 2007 1 A	FIXED INCOME	1,731,738.77	$	1,994,616.72
DENALI BORROWER/FIN CORP	FIXED INCOME	6,600,000.00	$	6,913,500.00
DEUTSCHE BANK AG	FIXED INCOME	2,820,000.00	$	2,573,901.42
DEUTSCHE BANK AG LONDON	FIXED INCOME	5,630,000.00	$	5,598,173.61
DEUTSCHE BANK AG LONDON	FIXED INCOME	2,370,000.00	$	2,349,847.89
DEUTSCHE MORTGAGE SECURITIES,	FIXED INCOME	6,930,000.00	$	6,843,115.82
DEUTSCHE MORTGAGE SECURITIES,	FIXED INCOME	1,137,440.22	$	1,130,262.40
DEUTSCHE TELEKOM INT FIN	FIXED INCOME	1,080,000.00	$	1,089,978.12
DEUTSCHE TELEKOM INT FIN	FIXED INCOME	300,000.00	$	301,676.10
DEUTSCHE TELEKOM INT FIN	FIXED INCOME	400,000.00	$	447,707.60
DEVON ENERGY CORPORATION	FIXED INCOME	1,230,000.00	$	1,196,229.12
DEVON ENERGY CORPORATION	FIXED INCOME	1,620,000.00	$	1,227,802.86
DEVON ENERGY CORPORATION	FIXED INCOME	610,000.00	$	518,522.57
DEVON ENERGY CORPORATION	FIXED INCOME	960,000.00	$	725,594.88
DEVON ENERGY CORPORATION	FIXED INCOME	1,800,000.00	$	1,648,191.60
DEVON ENERGY CORPORATION	FIXED INCOME	1,443,000.00	$	1,226,603.39
DEVON ENERGY CORPORATION	FIXED INCOME	119,000.00	$	90,190.46
DEVON ENERGY CORPORATION	FIXED INCOME	1,200,000.00	$	906,993.60
DEVON ENERGY CORPORATION	FIXED INCOME	675,000.00	$	618,071.85
DEVON ENERGY CORPORATION	FIXED INCOME	2,325,000.00	$	1,650,622.13
DEVON FINANCING CORP LLC	FIXED INCOME	390,000.00	$	400,008.18
DIAGEO CAPITAL PLC	FIXED INCOME	3,980,000.00	$	4,346,132.14
DIAMONDBACK ENERGY INC	FIXED INCOME	64,000.00	$	64,640.00
DIGITALGLOBE INC	FIXED INCOME	223,000.00	$	187,320.00
DIGNITY HEALTH	FIXED INCOME	6,700,000.00	$	6,726,766.50
DIGNITY HEALTH	FIXED INCOME	10,000,000.00	$	10,162,040.00
DILLARDS INC	FIXED INCOME	610,000.00	$	718,623.92
DILLARDS INC	FIXED INCOME	3,325,000.00	$	3,867,058.13
DILLARDS INC	FIXED INCOME	2,100,000.00	$	2,310,955.50
DIRECTV HOLDINGS/FING	FIXED INCOME	8,550,000.00	$	9,220,516.65
DIRECTV HOLDINGS/FING	FIXED INCOME	1,613,000.00	$	1,746,890.29
DIRECTV HOLDINGS/FING	FIXED INCOME	5,275,000.00	$	5,417,910.30
DIRECTV HOLDINGS/FING	FIXED INCOME	1,925,000.00	$	1,897,684.25
DISCOVER BANK	FIXED INCOME	1,030,000.00	$	1,032,337.07
DISCOVER BANK	FIXED INCOME	2,425,000.00	$	2,430,502.33
DISCOVER BANK	FIXED INCOME	5,000,000.00	$	4,965,800.00
DISCOVER CARD EXECUTION NOTE T	FIXED INCOME	8,000,000.00	$	7,890,260.00
DISCOVER FINANCIAL SVS	FIXED INCOME	200,000.00	$	192,061.20
DISCOVER FINANCIAL SVS	FIXED INCOME	4,600,000.00	$	4,417,407.60
DISCOVERY COMMUNICATIONS	FIXED INCOME	145,000.00	$	119,351.82
DISH DBS CORP	FIXED INCOME	2,030,000.00	$	1,806,700.00
DISH DBS CORP	FIXED INCOME	210,000.00	$	207,900.00
DISH DBS CORP	FIXED INCOME	720,000.00	$	671,400.00
DISH DBS CORP	FIXED INCOME	275,000.00	$	256,437.50
DISH DBS CORP	FIXED INCOME	85,000.00	$	75,650.00
DISH DBS CORP	FIXED INCOME	248,000.00	$	269,700.00

DISH DBS CORP	FIXED INCOME	479,000.00	$	482,592.50
DISH DBS CORP	FIXED INCOME	15,500,000.00	$	15,538,750.00
DISH DBS CORP	FIXED INCOME	1,600,000.00	$	1,605,000.00
DOLLAR TREE INC	FIXED INCOME	840,000.00	$	869,400.00
DOLLAR TREE INC	FIXED INCOME	50,000.00	$	51,625.00
DOLLAR TREE INC	FIXED INCOME	544,000.00	$	563,040.00
DOMINION GAS HLDGS LLC	FIXED INCOME	2,175,000.00	$	2,024,481.30
DOMINION RESOURCES INC	FIXED INCOME	3,305,000.00	$	2,916,130.40
DOMINION RESOURCES INC	FIXED INCOME	550,000.00	$	531,682.25
DOMINION RESOURCES INC	FIXED INCOME	2,605,000.00	$	2,537,921.25
DOMINION RESOURCES INC	FIXED INCOME	6,900,000.00	$	6,760,620.00
DOMINOS PIZZA MASTER ISSUER LL	FIXED INCOME	3,146,715.00	$	3,236,810.49
DORIC NIMROD AIR 2012 1A	FIXED INCOME	2,660,814.22	$	2,722,055.52
DOW CHEMICAL CO/THE	FIXED INCOME	550,000.00	$	478,991.70
DOW CHEMICAL CO/THE	FIXED INCOME	486,000.00	$	438,624.23
DOW CHEMICAL CO/THE	FIXED INCOME	225,000.00	$	203,387.18
DOW CHEMICAL CO/THE	FIXED INCOME	3,450,000.00	$	4,260,919.05
DOW CHEMICAL CO/THE	FIXED INCOME	5,175,000.00	$	7,437,090.83
DOW CHEMICAL CO/THE	FIXED INCOME	5,129,000.00	$	6,045,290.72
DOW CHEMICAL CO/THE	FIXED INCOME	1,487,000.00	$	1,556,541.04
DRB PRIME STUDENT LOAN TRUST	FIXED INCOME	9,000,000.00	$	8,743,502.70
DRIVE AUTO RECEIVABLES TRUST	FIXED INCOME	1,848,554.38	$	1,847,492.39
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	60,638.74	$	58,172.11
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	47,932.86	$	46,414.05
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	365,646.68	$	324,570.74
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	2,449,633.25	$	1,973,651.87
DT AUTO OWNER TRUST	FIXED INCOME	8,617,264.09	$	8,598,707.67
DTE ENERGY COMPANY	FIXED INCOME	3,000,000.00	$	3,082,668.00
DUKE ENERGY CAROLINAS	FIXED INCOME	955,000.00	$	884,477.07
DUKE ENERGY CORP	FIXED INCOME	430,000.00	$	439,137.93
DUKE ENERGY CORP	FIXED INCOME	570,000.00	$	577,522.86
DUKE ENERGY CORP	FIXED INCOME	5,380,000.00	$	5,304,615.44
DUKE ENERGY FLORIDA LLC	FIXED INCOME	1,350,000.00	$	1,726,510.95
DUKE ENERGY FLORIDA LLC	FIXED INCOME	375,000.00	$	430,281.38
DYNEGY INC	FIXED INCOME	50,000.00	$	43,500.00
DYNEGY INC	FIXED INCOME	250,000.00	$	235,000.00
E TRADE FINANCIAL CORP	FIXED INCOME	181,000.00	$	183,941.25
E TRADE FINANCIAL CORP	FIXED INCOME	202,000.00	$	211,595.00
E TRADE FINANCIAL CORP	FIXED INCOME	1,300,000.00	$	1,361,750.00
EAGLE SPINCO INC	FIXED INCOME	2,360,000.00	$	2,171,200.00
EASTMAN CHEMICAL CO	FIXED INCOME	1,545,000.00	$	1,529,738.49
EASTMAN CHEMICAL CO	FIXED INCOME	935,000.00	$	905,485.79
EASTMAN CHEMICAL CO	FIXED INCOME	5,475,000.00	$	5,302,176.15
EATON CORP	FIXED INCOME	490,000.00	$	486,906.63
EATON CORP	FIXED INCOME	3,090,000.00	$	2,990,013.78
EATON CORP	FIXED INCOME	820,000.00	$	756,142.50
EATON CORP	FIXED INCOME	718,000.00	$	694,766.96
EATON CORP	FIXED INCOME	1,025,000.00	$	1,018,529.18
EATON CORP	FIXED INCOME	2,600,000.00	$	2,515,869.20

ECOLAB INC	FIXED INCOME	330,000.00	$	352,363.77
ECOLAB INC	FIXED INCOME	7,990,000.00	$	7,933,510.70
ECOLAB INC	FIXED INCOME	5,300,000.00	$	5,659,175.70
ECOLAB INC	FIXED INCOME	2,400,000.00	$	2,611,224.00
ECOPETROL SA	FIXED INCOME	1,610,000.00	$	1,372,525.00
ECOPETROL SA	FIXED INCOME	1,660,000.00	$	1,178,600.00
ECOPETROL SA	FIXED INCOME	1,140,000.00	$	912,000.00
ECOPETROL SA	FIXED INCOME	300,000.00	$	325,434.00
ECOPETROL SA	FIXED INCOME	2,000,000.00	$	1,840,000.00
EDUCATION REALTY OPERATI	FIXED INCOME	16,000,000.00	$	15,757,632.00
EFS VOLUNTEER NO 2 LLC	FIXED INCOME	813,429.82	$	801,848.21
EKSPORTFINANS ASA	FIXED INCOME	2,600,000.00	$	2,632,682.00
EKSPORTFINANS ASA	FIXED INCOME	700,000.00	$	700,490.00
EKSPORTFINANS ASA	FIXED INCOME	5,100,000.00	$	5,303,694.00
EL PASO NATURAL GAS	FIXED INCOME	380,000.00	$	366,367.50
ELI LILLY + CO	FIXED INCOME	410,000.00	$	383,521.38
ELM CLO LTD	FIXED INCOME	11,859,164.59	$	11,837,806.23
EMC MORTGAGE LOAN TRUST	FIXED INCOME	7,026.31	$	6,666.00
EMD FINANCE LLC	FIXED INCOME	9,575,000.00	$	9,238,448.33
ENBRIDGE INC	FIXED INCOME	1,905,000.00	$	1,595,269.86
ENDO LTD/FIN LLC/FINCO	FIXED INCOME	271,000.00	$	269,645.00
ENDO LTD/FIN LLC/FINCO	FIXED INCOME	276,000.00	$	271,860.00
ENEL FINANCE INTL NV	FIXED INCOME	5,225,000.00	$	6,379,651.85
ENEL FINANCE INTL NV	FIXED INCOME	4,300,000.00	$	4,808,006.30
ENERGY TRANSFER EQUITY	FIXED INCOME	674,000.00	$	512,240.00
ENERGY TRANSFER EQUITY	FIXED INCOME	265,000.00	$	215,975.00
ENERGY TRANSFER PARTNERS	FIXED INCOME	3,785,000.00	$	2,953,450.64
ENERGY TRANSFER PARTNERS	FIXED INCOME	3,415,000.00	$	2,777,402.43
ENERGY TRANSFER PARTNERS	FIXED INCOME	1,735,000.00	$	1,261,537.59
ENERGY TRANSFER PARTNERS	FIXED INCOME	1,025,000.00	$	841,791.50
ENERGY TRANSFER PARTNERS	FIXED INCOME	730,000.00	$	682,006.15
ENERGY TRANSFER PARTNERS	FIXED INCOME	975,000.00	$	802,583.93
ENERGY TRANSFER PARTNERS	FIXED INCOME	90,000.00	$	75,697.47
ENERGY TRANSFER PARTNERS	FIXED INCOME	3,430,000.00	$	3,204,494.65
ENERGY TRANSFER PARTNERS	FIXED INCOME	3,541,000.00	$	2,908,081.66
ENLINK MIDSTREAM PARTNER	FIXED INCOME	3,975,000.00	$	3,057,228.15
ENSCO PLC	FIXED INCOME	630,000.00	$	507,262.77
ENTEGRIS INC	FIXED INCOME	283,000.00	$	286,537.50
ENTERGY ARKANSAS INC	FIXED INCOME	2,238,000.00	$	2,206,271.87
ENTERGY TEXAS INC	FIXED INCOME	2,661,000.00	$	2,609,145.09
ENTERPRISE PRODUCTS OPER	FIXED INCOME	3,355,000.00	$	2,810,275.49
ENTERPRISE PRODUCTS OPER	FIXED INCOME	2,540,000.00	$	2,127,600.52
ENTERPRISE PRODUCTS OPER	FIXED INCOME	640,000.00	$	511,671.68
ENTERPRISE PRODUCTS OPER	FIXED INCOME	385,000.00	$	375,586.37
ENTERPRISE PRODUCTS OPER	FIXED INCOME	515,000.00	$	420,851.82
ENTERPRISE PRODUCTS OPER	FIXED INCOME	940,000.00	$	859,824.58
ENTERPRISE PRODUCTS OPER	FIXED INCOME	3,825,000.00	$	3,882,375.00
ENTERPRISE PRODUCTS OPER	FIXED INCOME	3,850,000.00	$	3,445,750.00
ENTERPRISE PRODUCTS OPER	FIXED INCOME	632,000.00	$	571,491.69

ENTERPRISE PRODUCTS OPER	FIXED INCOME	570,000.00	$	521,382.99
ENTERPRISE PRODUCTS OPER	FIXED INCOME	3,450,000.00	$	2,889,851.10
ENTERPRISE PRODUCTS OPER	FIXED INCOME	8,100,000.00	$	7,409,126.70
ENTERPRISE PRODUCTS OPER	FIXED INCOME	2,500,000.00	$	2,746,635.00
EOG RESOURCES INC	FIXED INCOME	1,195,000.00	$	1,182,077.27
EOG RESOURCES INC	FIXED INCOME	1,035,000.00	$	947,606.67
EP ENER/EVEREST ACQ FIN	FIXED INCOME	820,000.00	$	410,000.00
EQTY MORTGAGE TRUST	FIXED INCOME	1,605,000.00	$	1,576,797.26
EQUINIX INC	FIXED INCOME	32,000.00	$	33,264.00
EQUINIX INC	FIXED INCOME	370,000.00	$	377,400.00
EQUINIX INC	FIXED INCOME	256,000.00	$	262,400.00
EQUINIX INC	FIXED INCOME	186,000.00	$	191,580.00
ERAC USA FINANCE LLC	FIXED INCOME	3,965,000.00	$	3,923,506.28
ERAC USA FINANCE LLC	FIXED INCOME	3,865,000.00	$	3,809,811.67
ERAC USA FINANCE LLC	FIXED INCOME	8,325,000.00	$	8,206,127.33
ERAC USA FINANCE LLC	FIXED INCOME	3,042,000.00	$	2,828,780.14
ERP OPERATING LP	FIXED INCOME	820,000.00	$	822,469.02
ERP OPERATING LP	FIXED INCOME	395,000.00	$	390,589.04
ERP OPERATING LP	FIXED INCOME	350,000.00	$	355,588.10
ERP OPERATING LP	FIXED INCOME	2,750,000.00	$	2,984,522.75
ERP OPERATING LP	FIXED INCOME	5,125,000.00	$	5,562,065.13
ERP OPERATING LP	FIXED INCOME	3,975,000.00	$	3,902,134.28
ERP OPERATING LP	FIXED INCOME	1,900,000.00	$	1,878,782.70
ESSEX PORTFOLIO LP	FIXED INCOME	3,513,000.00	$	3,379,576.26
EUROPEAN INVESTMENT BANK	FIXED INCOME	5,670,000.00	$	5,657,384.25
EXAMWORKS GROUP INC	FIXED INCOME	96,000.00	$	95,520.00
EXELON CORP	FIXED INCOME	6,725,000.00	$	6,688,234.43
EXELON CORP	FIXED INCOME	395,000.00	$	392,840.54
EXELON CORP	FIXED INCOME	1,054,000.00	$	1,124,837.23
EXELON CORP	FIXED INCOME	1,184,000.00	$	1,192,636.10
EXELON GENERATION CO LLC	FIXED INCOME	3,083,000.00	$	2,870,797.11
EXELON GENERATION CO LLC	FIXED INCOME	839,000.00	$	850,070.61
EXETER AUTOMOBILE RECEIVABLES	FIXED INCOME	2,739,196.03	$	2,731,660.50
EXPORT IMPORT BK KOREA	FIXED INCOME	550,000.00	$	615,403.80
EXPORT IMPORT BK KOREA	FIXED INCOME	200,000.00	$	213,008.00
EXPORT IMPORT BK KOREA	FIXED INCOME	1,100,000.00	$	1,214,207.50
EXPRESS SCRIPTS HOLDING	FIXED INCOME	3,450,000.00	$	3,473,021.85
EXPRESS SCRIPTS HOLDING	FIXED INCOME	4,530,000.00	$	4,560,228.69
EXPRESS SCRIPTS HOLDING	FIXED INCOME	1,905,000.00	$	2,164,857.24
EXTENDED STAY AMERICA TRUST	FIXED INCOME	5,875,000.00	$	5,878,784.68
FANNIE MAE	FIXED INCOME	3,545,354.43	$	516,658.47
FANNIE MAE	FIXED INCOME	10,351,793.50	$	647,645.47
FANNIE MAE	FIXED INCOME	388,922.95	$	99,064.63
FANNIE MAE	FIXED INCOME	2,722,671.93	$	153,765.89
FANNIE MAE	FIXED INCOME	1,644,090.38	$	399,393.45
FANNIE MAE	FIXED INCOME	1,269,829.05	$	292,872.36
FANNIE MAE	FIXED INCOME	333,032.08	$	65,915.74
FANNIE MAE	FIXED INCOME	3,089,096.81	$	327,940.68
FANNIE MAE	FIXED INCOME	710,349.45	$	146,066.10

FANNIE MAE	FIXED INCOME	5,990,684.94	$	6,827,076.22
FANNIE MAE	FIXED INCOME	4,399,493.78	$	4,891,046.58
FANNIE MAE	FIXED INCOME	5,896,878.25	$	1,060,348.34
FANNIE MAE	FIXED INCOME	1,426,757.77	$	333,471.39
FANNIE MAE	FIXED INCOME	606,597.10	$	132,731.88
FANNIE MAE	FIXED INCOME	886,197.27	$	196,711.87
FANNIE MAE	FIXED INCOME	4,972,550.32	$	1,014,286.39
FANNIE MAE	FIXED INCOME	619,815.57	$	70,178.18
FANNIE MAE	FIXED INCOME	1,079,217.10	$	204,610.50
FANNIE MAE	FIXED INCOME	1,695,046.66	$	185,236.90
FANNIE MAE	FIXED INCOME	858,309.47	$	198,355.83
FANNIE MAE	FIXED INCOME	545,498.35	$	120,778.90
FANNIE MAE	FIXED INCOME	301,488.55	$	60,915.70
FANNIE MAE	FIXED INCOME	1,033,507.98	$	201,369.94
FANNIE MAE	FIXED INCOME	1,554,781.20	$	350,444.11
FANNIE MAE	FIXED INCOME	1,221,305.20	$	236,636.07
FANNIE MAE	FIXED INCOME	1,098,571.29	$	1,241,947.37
FANNIE MAE	FIXED INCOME	1,134,647.45	$	192,751.30
FANNIE MAE	FIXED INCOME	103,149.77	$	93,013.62
FANNIE MAE	FIXED INCOME	51,574.87	$	46,500.23
FANNIE MAE	FIXED INCOME	708,640.17	$	160,744.25
FANNIE MAE	FIXED INCOME	1,334,819.45	$	134,722.39
FANNIE MAE	FIXED INCOME	381,226.61	$	61,642.93
FANNIE MAE	FIXED INCOME	1,054,514.79	$	1,170,629.52
FANNIE MAE	FIXED INCOME	1,287,888.90	$	223,876.30
FANNIE MAE	FIXED INCOME	1,819,734.57	$	204,092.88
FANNIE MAE	FIXED INCOME	543,679.12	$	587,416.09
FANNIE MAE	FIXED INCOME	171,522.92	$	185,561.97
FANNIE MAE	FIXED INCOME	3,631,050.47	$	626,577.34
FANNIE MAE	FIXED INCOME	1,793,505.90	$	2,058,697.99
FANNIE MAE	FIXED INCOME	1,731,650.93	$	162,125.65
FANNIE MAE	FIXED INCOME	2,600,000.00	$	2,783,497.08
FANNIE MAE	FIXED INCOME	22.23	$	325.49
FANNIE MAE	FIXED INCOME	1,461.45	$	1,455.19
FANNIE MAE	FIXED INCOME	7,932.55	$	8,522.50
FANNIE MAE	FIXED INCOME	127.42	$	2,146.78
FANNIE MAE	FIXED INCOME	8,750,000.00	$	8,102,640.00
FANNIE MAE	FIXED INCOME	346,862.12	$	348,038.85
FANNIE MAE	FIXED INCOME	4,210,000.00	$	4,254,453.39
FANNIE MAE	FIXED INCOME	1,860,000.00	$	1,874,249.46
FANNIE MAE	FIXED INCOME	885,000.00	$	1,296,723.24
FANNIE MAE	FIXED INCOME	1,375,000.00	$	2,032,571.75
FANNIE MAE	FIXED INCOME	2,580,000.00	$	3,653,628.30
FANNIE MAE	FIXED INCOME	2,000,000.00	$	1,992,458.00
FANNIE MAE	FIXED INCOME	8,000,000.00	$	7,900,384.00
FANNIE MAE	FIXED INCOME	5,500,000.00	$	5,464,937.50
FANNIE MAE	FIXED INCOME	2,500,000.00	$	2,613,020.00
FANNIE MAE	FIXED INCOME	3,000,000.00	$	3,022,896.00
FANNIE MAE	FIXED INCOME	3,050,000.00	$	3,024,590.45

FANNIE MAE	FIXED INCOME	2,500,000.00	$	2,498,645.00
FANNIE MAE	FIXED INCOME	430,000.00	$	436,588.89
FANNIE MAE	FIXED INCOME	4,460,000.00	$	4,378,640.68
FANNIE MAE	FIXED INCOME	3,350,000.00	$	2,031,801.80
FANNIE MAE	FIXED INCOME	4,475,000.00	$	4,797,228.64
FANNIE MAE	FIXED INCOME	4,600,000.00	$	6,236,555.80
FANNIE MAE	FIXED INCOME	5,000,000.00	$	7,080,675.00
FANNIE MAE	FIXED INCOME	505,982.93	$	545,284.55
FANNIE MAE	FIXED INCOME	371,478.08	$	415,871.31
FANNIE MAE	FIXED INCOME	100,000.00	$	109,418.65
FANNIE MAE	FIXED INCOME	176,750.59	$	179,009.14
FANNIE MAE	FIXED INCOME	880,000.00	$	810,879.34
FANNIE MAE	FIXED INCOME	3,950,000.00	$	4,323,201.93
FANNIE MAE	FIXED INCOME	364,663.00	$	304,166.58
FANNIE MAE	FIXED INCOME	4,418,535.82	$	4,839,671.33
FANNIE MAE	FIXED INCOME	766,768.95	$	853,672.70
FANNIE MAE	FIXED INCOME	2,649,499.24	$	3,078,945.18
FANNIE MAE	FIXED INCOME	300,000.00	$	301,855.89
FANNIE MAE	FIXED INCOME	313,131.00	$	306,751.43
FANNIE MAE	FIXED INCOME	340,452.00	$	275,348.15
FANNIE MAE	FIXED INCOME	197,000.00	$	185,943.91
FANNIE MAE	FIXED INCOME	4,008,163.50	$	383,681.85
FANNIE MAE	FIXED INCOME	6,616,792.70	$	979,864.29
FANNIE MAE	FIXED INCOME	1,819,507.63	$	297,149.43
FANNIE MAE	FIXED INCOME	6,702,034.68	$	861,805.26
FANNIE MAE	FIXED INCOME	6,262,167.94	$	1,444,536.86
FANNIE MAE	FIXED INCOME	9,644,209.25	$	1,379,579.06
FANNIE MAE	FIXED INCOME	9,230,822.01	$	1,460,947.43
FANNIE MAE	FIXED INCOME	8,372,989.80	$	1,017,864.18
FANNIE MAE	FIXED INCOME	7,143,493.30	$	943,513.31
FANNIE MAE	FIXED INCOME	5,720,071.86	$	517,010.41
FANNIE MAE	FIXED INCOME	-	$	-
FANNIE MAE	FIXED INCOME	2,537,074.92	$	2,704,071.53
FANNIE MAE	FIXED INCOME	2,572,189.79	$	2,759,103.36
FANNIE MAE	FIXED INCOME	4,905,888.95	$	4,904,602.63
FANNIE MAE	FIXED INCOME	6,221,641.31	$	6,491,645.61
FANNIE MAE	FIXED INCOME	2,742,789.50	$	2,864,484.88
FANNIE MAE	FIXED INCOME	5,363,940.40	$	5,727,654.18
FANNIE MAE	FIXED INCOME	6,311,569.96	$	6,460,872.67
FANNIE MAE	FIXED INCOME	4,819,569.47	$	5,106,201.32
FANNIE MAE	FIXED INCOME	5,251,595.88	$	5,374,079.38
FANNIE MAE	FIXED INCOME	2,528,048.91	$	2,708,320.79
FANNIE MAE	FIXED INCOME	3,086,586.20	$	3,214,206.97
FANNIE MAE	FIXED INCOME	2,826,238.13	$	2,951,692.58
FANNIE MAE	FIXED INCOME	2,875,063.04	$	2,759,221.29
FANNIE MAE	FIXED INCOME	3,350,403.70	$	3,284,790.73
FANNIE MAE	FIXED INCOME	5,158,033.34	$	5,482,791.37
FANNIE MAE	FIXED INCOME	492,276.80	$	559,640.65
FANNIE MAE	FIXED INCOME	1,386,206.08	$	1,569,347.61

FANNIE MAE	FIXED INCOME	2,606,328.29	$	2,588,182.77
FANNIE MAE	FIXED INCOME	4,270,970.65	$	4,572,698.92
FANNIE MAE	FIXED INCOME	9,860,999.21	$	9,943,325.73
FANNIE MAE	FIXED INCOME	2,970,450.39	$	3,144,198.87
FANNIE MAE	FIXED INCOME	24,300,989.13	$	24,380,113.15
FANNIE MAE	FIXED INCOME	192,836.81	$	37,142.12
FANNIE MAE	FIXED INCOME	149,217.26	$	16,998.83
FANNIE MAE	FIXED INCOME	126,439.49	$	28,762.75
FANNIE MAE	FIXED INCOME	2,415,614.90	$	2,436,405.37
FANNIE MAE	FIXED INCOME	425,828.65	$	425,011.61
FANNIE MAE	FIXED INCOME	103,063.20	$	21,954.49
FANNIE MAE	FIXED INCOME	332,060.80	$	74,994.27
FANNIE MAE	FIXED INCOME	143,722.40	$	33,856.89
FANNIE MAE	FIXED INCOME	13,881,093.36	$	14,192,331.07
FANNIEMAE ACES	FIXED INCOME	400,000.00	$	393,944.92
FANNIEMAE ACES	FIXED INCOME	9,915,354.66	$	189,197.86
FANNIEMAE ACES	FIXED INCOME	1,400,000.00	$	1,451,622.48
FANNIEMAE ACES	FIXED INCOME	1,119,780.53	$	1,127,209.71
FANNIEMAE GRANTOR TRUST	FIXED INCOME	15,548.93	$	14,825.07
FANNIEMAE GRANTOR TRUST	FIXED INCOME	1,151,384.16	$	1,293,517.70
FANNIEMAE GRANTOR TRUST	FIXED INCOME	1,555,596.92	$	1,873,680.56
FANNIEMAE GRANTOR TRUST	FIXED INCOME	569,432.47	$	658,600.30
FANNIEMAE STRIP	FIXED INCOME	1,584,872.13	$	318,233.56
FANNIEMAE STRIP	FIXED INCOME	2,059,468.60	$	213,153.13
FANNIEMAE STRIP	FIXED INCOME	2,589,074.95	$	536,520.95
FANNIEMAE STRIP	FIXED INCOME	1,702,947.01	$	357,398.19
FANNIEMAE STRIP	FIXED INCOME	311,755.55	$	65,278.71
FANNIEMAE STRIP	FIXED INCOME	2,461,594.91	$	219,053.56
FANNIEMAE STRIP	FIXED INCOME	1,344.84	$	42.15
FANNIEMAE STRIP	FIXED INCOME	687.62	$	35.96
FANNIEMAE STRIP	FIXED INCOME	6,019,254.00	$	1,237,765.02
FANNIEMAE STRIP	FIXED INCOME	43,550.50	$	11,505.42
FANNIEMAE STRIP	FIXED INCOME	1,873,460.48	$	1,881,887.70
FANNIEMAE STRIP	FIXED INCOME	133,438.59	$	34,833.98
FANNIEMAE STRIP	FIXED INCOME	100,514.43	$	21,569.74
FANNIEMAE STRIP	FIXED INCOME	29,611.30	$	7,961.51
FANNIEMAE STRIP	FIXED INCOME	231,764.63	$	55,050.38
FANNIEMAE STRIP	FIXED INCOME	110,183.99	$	18,888.62
FANNIEMAE WHOLE LOAN	FIXED INCOME	84,238.07	$	81,048.49
FANNIEMAE WHOLE LOAN	FIXED INCOME	181,361.31	$	175,817.26
FANNIEMAE WHOLE LOAN	FIXED INCOME	456,377.31	$	520,877.12
FANNIEMAE WHOLE LOAN	FIXED INCOME	841,282.59	$	971,625.03
FANNIEMAE WHOLE LOAN	FIXED INCOME	1,877,862.21	$	2,168,404.68
FANNIEMAE WHOLE LOAN	FIXED INCOME	843,022.82	$	945,517.37
FANNIEMAE WHOLE LOAN	FIXED INCOME	817,821.79	$	951,957.49
FANNIEMAE WHOLE LOAN	FIXED INCOME	686,555.39	$	778,757.03
FANNIEMAE WHOLE LOAN	FIXED INCOME	444,931.31	$	507,253.46
FANNIEMAE WHOLE LOAN	FIXED INCOME	1,683,477.43	$	1,890,786.90
FANNIEMAE WHOLE LOAN	FIXED INCOME	1,050,170.23	$	1,180,099.50

FARMER MAC GTD TR 07 1	FIXED INCOME	4,770,000.00	$	5,013,145.98
FARMERS EXCHANGE CAP II	FIXED INCOME	4,290,000.00	$	4,601,389.65
FED HM LN PC POOL 1B7323	FIXED INCOME	833,469.82	$	889,380.74
FED HM LN PC POOL 1B8062	FIXED INCOME	335,362.21	$	351,414.13
FED HM LN PC POOL 1G0480	FIXED INCOME	388,062.35	$	407,899.50
FED HM LN PC POOL 1G1286	FIXED INCOME	234,704.07	$	248,327.35
FED HM LN PC POOL 1G2805	FIXED INCOME	1,943,073.70	$	2,060,907.17
FED HM LN PC POOL 1N1434	FIXED INCOME	244,769.12	$	257,644.14
FED HM LN PC POOL 1Q0378	FIXED INCOME	1,343,016.52	$	1,421,832.29
FED HM LN PC POOL 1Q0379	FIXED INCOME	294,096.26	$	308,777.21
FED HM LN PC POOL 1Q0559	FIXED INCOME	4,236,754.25	$	4,496,525.75
FED HM LN PC POOL 289436	FIXED INCOME	206.96	$	208.70
FED HM LN PC POOL 2B0646	FIXED INCOME	805,740.94	$	824,862.42
FED HM LN PC POOL 2B3797	FIXED INCOME	9,684,584.29	$	9,901,868.11
FED HM LN PC POOL 2B4443	FIXED INCOME	9,794,680.79	$	9,979,834.64
FED HM LN PC POOL 555085	FIXED INCOME	-	$	-
FED HM LN PC POOL 555234	FIXED INCOME	0.69	$	0.69
FED HM LN PC POOL 555238	FIXED INCOME	-	$	-
FED HM LN PC POOL 555400	FIXED INCOME	6,054.16	$	6,103.98
FED HM LN PC POOL 847981	FIXED INCOME	1,905,912.41	$	2,029,057.20
FED HM LN PC POOL 849207	FIXED INCOME	3,067,240.74	$	3,156,047.85
FED HM LN PC POOL 849278	FIXED INCOME	38,828.26	$	39,863.63
FED HM LN PC POOL 849278	FIXED INCOME	4,065,069.49	$	4,173,466.60
FED HM LN PC POOL 849505	FIXED INCOME	4,607,698.37	$	4,714,148.74
FED HM LN PC POOL A00465	FIXED INCOME	6,404.27	$	6,504.98
FED HM LN PC POOL A10450	FIXED INCOME	4,713.81	$	5,158.06
FED HM LN PC POOL A11045	FIXED INCOME	1,243.24	$	1,369.43
FED HM LN PC POOL A12093	FIXED INCOME	5,729.65	$	6,316.05
FED HM LN PC POOL A12118	FIXED INCOME	10,883.93	$	11,909.03
FED HM LN PC POOL A12255	FIXED INCOME	2,101.42	$	2,325.40
FED HM LN PC POOL A12330	FIXED INCOME	2,218.36	$	2,454.95
FED HM LN PC POOL A12403	FIXED INCOME	2,397.21	$	2,653.73
FED HM LN PC POOL A12413	FIXED INCOME	100,175.84	$	110,883.70
FED HM LN PC POOL A12886	FIXED INCOME	2,280.34	$	2,524.32
FED HM LN PC POOL A12911	FIXED INCOME	2,753.85	$	3,041.54
FED HM LN PC POOL A13707	FIXED INCOME	20,319.73	$	22,443.62
FED HM LN PC POOL A13717	FIXED INCOME	2,902.07	$	3,197.88
FED HM LN PC POOL A14092	FIXED INCOME	1,022.86	$	1,122.48
FED HM LN PC POOL A14196	FIXED INCOME	5,655.40	$	6,440.69
FED HM LN PC POOL A14237	FIXED INCOME	28,391.91	$	31,349.82
FED HM LN PC POOL A14554	FIXED INCOME	30,485.89	$	33,485.54
FED HM LN PC POOL A14617	FIXED INCOME	1,693.27	$	1,848.71
FED HM LN PC POOL A14805	FIXED INCOME	3,258.34	$	3,605.67
FED HM LN PC POOL A15349	FIXED INCOME	3,516.78	$	3,848.04
FED HM LN PC POOL A15351	FIXED INCOME	18,856.44	$	21,474.79
FED HM LN PC POOL A15676	FIXED INCOME	15,689.16	$	18,548.97
FED HM LN PC POOL A16199	FIXED INCOME	23,662.27	$	27,251.83
FED HM LN PC POOL A16203	FIXED INCOME	58,724.30	$	69,378.34
FED HM LN PC POOL A16328	FIXED INCOME	23,646.75	$	25,240.98

FED HM LN PC POOL A16549	FIXED INCOME	895.00	$	983.75
FED HM LN PC POOL A16827	FIXED INCOME	1,939.78	$	2,145.73
FED HM LN PC POOL A18301	FIXED INCOME	8,281.28	$	9,035.03
FED HM LN PC POOL A18578	FIXED INCOME	2,505.06	$	2,748.10
FED HM LN PC POOL A18781	FIXED INCOME	2,794.27	$	3,091.44
FED HM LN PC POOL A19080	FIXED INCOME	2,579.08	$	2,847.34
FED HM LN PC POOL A19529	FIXED INCOME	8,537.60	$	9,407.15
FED HM LN PC POOL A19678	FIXED INCOME	7,011.32	$	7,650.89
FED HM LN PC POOL A20041	FIXED INCOME	30,560.66	$	33,349.82
FED HM LN PC POOL A20417	FIXED INCOME	281,459.10	$	310,925.46
FED HM LN PC POOL A20958	FIXED INCOME	2,564.94	$	2,798.96
FED HM LN PC POOL A21045	FIXED INCOME	6,035.02	$	6,586.77
FED HM LN PC POOL A21227	FIXED INCOME	3,368.90	$	3,681.88
FED HM LN PC POOL A21328	FIXED INCOME	21,037.37	$	23,080.21
FED HM LN PC POOL A21418	FIXED INCOME	1,379.41	$	1,508.16
FED HM LN PC POOL A22377	FIXED INCOME	1,095.51	$	1,206.91
FED HM LN PC POOL A23090	FIXED INCOME	2,665.70	$	2,962.96
FED HM LN PC POOL A23640	FIXED INCOME	22,462.23	$	24,612.60
FED HM LN PC POOL A24378	FIXED INCOME	22,235.57	$	25,323.14
FED HM LN PC POOL A24465	FIXED INCOME	29,335.81	$	33,779.72
FED HM LN PC POOL A24611	FIXED INCOME	42,536.05	$	45,955.90
FED HM LN PC POOL A25160	FIXED INCOME	564,592.05	$	623,443.13
FED HM LN PC POOL A25330	FIXED INCOME	15,074.84	$	17,168.09
FED HM LN PC POOL A25767	FIXED INCOME	419.61	$	465.83
FED HM LN PC POOL A27298	FIXED INCOME	91,360.90	$	104,355.73
FED HM LN PC POOL A30096	FIXED INCOME	613,761.70	$	674,169.45
FED HM LN PC POOL A30172	FIXED INCOME	838,204.31	$	914,738.93
FED HM LN PC POOL A34982	FIXED INCOME	177,564.90	$	196,675.14
FED HM LN PC POOL A36823	FIXED INCOME	59,697.95	$	65,163.66
FED HM LN PC POOL A36878	FIXED INCOME	27,694.89	$	30,419.65
FED HM LN PC POOL A37175	FIXED INCOME	161,081.01	$	176,842.77
FED HM LN PC POOL A38266	FIXED INCOME	47,882.29	$	53,147.99
FED HM LN PC POOL A39306	FIXED INCOME	693,440.88	$	766,025.44
FED HM LN PC POOL A39613	FIXED INCOME	234,550.89	$	257,699.69
FED HM LN PC POOL A40175	FIXED INCOME	2,647.14	$	2,937.86
FED HM LN PC POOL A40357	FIXED INCOME	20,810.77	$	23,072.09
FED HM LN PC POOL A41947	FIXED INCOME	96,522.96	$	107,398.26
FED HM LN PC POOL A41952	FIXED INCOME	71,821.10	$	78,351.84
FED HM LN PC POOL A43129	FIXED INCOME	394.80	$	442.43
FED HM LN PC POOL A43210	FIXED INCOME	8,333.95	$	9,091.76
FED HM LN PC POOL A43942	FIXED INCOME	2,093.85	$	2,317.78
FED HM LN PC POOL A45625	FIXED INCOME	70,428.29	$	78,118.32
FED HM LN PC POOL A45807	FIXED INCOME	3,386.43	$	3,747.07
FED HM LN PC POOL A46498	FIXED INCOME	817,181.16	$	897,454.06
FED HM LN PC POOL A46663	FIXED INCOME	403,971.57	$	443,475.35
FED HM LN PC POOL A47597	FIXED INCOME	448,982.47	$	492,033.16
FED HM LN PC POOL A48171	FIXED INCOME	6,585.68	$	7,304.70
FED HM LN PC POOL A49840	FIXED INCOME	4,909.19	$	5,513.99
FED HM LN PC POOL A50891	FIXED INCOME	14,537.71	$	16,329.20

FED HM LN PC POOL A51249	FIXED INCOME	67,287.90	$	76,544.10
FED HM LN PC POOL A51893	FIXED INCOME	208,623.59	$	236,833.49
FED HM LN PC POOL A52325	FIXED INCOME	40,119.87	$	45,450.41
FED HM LN PC POOL A56498	FIXED INCOME	35,058.54	$	39,670.31
FED HM LN PC POOL A57663	FIXED INCOME	95,553.89	$	105,801.01
FED HM LN PC POOL A58023	FIXED INCOME	56,552.89	$	61,813.86
FED HM LN PC POOL A59172	FIXED INCOME	58,057.63	$	64,135.13
FED HM LN PC POOL A61567	FIXED INCOME	48,513.00	$	53,775.51
FED HM LN PC POOL A61634	FIXED INCOME	70,814.70	$	78,008.05
FED HM LN PC POOL A65038	FIXED INCOME	60,336.73	$	65,823.19
FED HM LN PC POOL A67127	FIXED INCOME	3,977.96	$	4,394.52
FED HM LN PC POOL A67245	FIXED INCOME	25,403.12	$	28,510.69
FED HM LN PC POOL A67374	FIXED INCOME	297,952.29	$	335,048.10
FED HM LN PC POOL A68336	FIXED INCOME	82,749.06	$	98,649.09
FED HM LN PC POOL A68546	FIXED INCOME	45,609.46	$	50,357.81
FED HM LN PC POOL A69998	FIXED INCOME	32,038.61	$	38,275.01
FED HM LN PC POOL A71170	FIXED INCOME	15,354.95	$	17,487.09
FED HM LN PC POOL A71410	FIXED INCOME	85,425.10	$	96,367.49
FED HM LN PC POOL A72909	FIXED INCOME	463,102.78	$	508,274.24
FED HM LN PC POOL A74128	FIXED INCOME	47,409.17	$	52,574.01
FED HM LN PC POOL A75230	FIXED INCOME	225,698.45	$	246,332.39
FED HM LN PC POOL A75917	FIXED INCOME	8,077.05	$	8,698.14
FED HM LN PC POOL A76211	FIXED INCOME	148,707.06	$	167,850.41
FED HM LN PC POOL A76260	FIXED INCOME	3,082.84	$	3,439.43
FED HM LN PC POOL A76747	FIXED INCOME	62,653.05	$	70,243.59
FED HM LN PC POOL A77764	FIXED INCOME	41,762.84	$	46,352.16
FED HM LN PC POOL A77808	FIXED INCOME	1,629.69	$	1,805.01
FED HM LN PC POOL A78084	FIXED INCOME	87,744.21	$	99,043.81
FED HM LN PC POOL A79130	FIXED INCOME	1,713.06	$	1,933.25
FED HM LN PC POOL A80772	FIXED INCOME	47,623.45	$	53,948.62
FED HM LN PC POOL A81051	FIXED INCOME	17,051.67	$	19,419.42
FED HM LN PC POOL A82208	FIXED INCOME	5,834.14	$	6,482.47
FED HM LN PC POOL A82880	FIXED INCOME	96,045.84	$	106,045.06
FED HM LN PC POOL A83000	FIXED INCOME	28,327.86	$	32,114.40
FED HM LN PC POOL A83883	FIXED INCOME	9,497.99	$	10,474.51
FED HM LN PC POOL A83886	FIXED INCOME	8,945.02	$	9,890.17
FED HM LN PC POOL A84626	FIXED INCOME	175,069.88	$	188,624.58
FED HM LN PC POOL A84892	FIXED INCOME	13,294.22	$	14,731.79
FED HM LN PC POOL A85722	FIXED INCOME	236,959.66	$	272,765.18
FED HM LN PC POOL A85726	FIXED INCOME	254,571.65	$	278,607.66
FED HM LN PC POOL A85739	FIXED INCOME	217,241.30	$	237,232.07
FED HM LN PC POOL A86228	FIXED INCOME	22,487.52	$	25,311.95
FED HM LN PC POOL A86312	FIXED INCOME	527,473.58	$	576,360.75
FED HM LN PC POOL A86576	FIXED INCOME	6,315.51	$	6,965.20
FED HM LN PC POOL A86744	FIXED INCOME	3,899.33	$	4,379.23
FED HM LN PC POOL A86997	FIXED INCOME	145,054.13	$	156,208.18
FED HM LN PC POOL A87250	FIXED INCOME	708,574.33	$	774,980.17
FED HM LN PC POOL A87434	FIXED INCOME	2,534,568.54	$	2,773,344.94
FED HM LN PC POOL A87530	FIXED INCOME	527,081.51	$	595,128.90

FED HM LN PC POOL A88452	FIXED INCOME	4,063.06	$	4,509.08
FED HM LN PC POOL A88559	FIXED INCOME	73,895.23	$	83,385.36
FED HM LN PC POOL A89085	FIXED INCOME	13,705.13	$	15,155.91
FED HM LN PC POOL A89385	FIXED INCOME	734,419.48	$	792,212.81
FED HM LN PC POOL A89545	FIXED INCOME	508,395.65	$	548,352.82
FED HM LN PC POOL A90196	FIXED INCOME	239,744.53	$	258,580.72
FED HM LN PC POOL A90437	FIXED INCOME	361,113.03	$	389,521.11
FED HM LN PC POOL A91283	FIXED INCOME	40,775.95	$	45,152.02
FED HM LN PC POOL A91359	FIXED INCOME	1,385,530.48	$	1,508,327.69
FED HM LN PC POOL A91703	FIXED INCOME	420,413.21	$	453,491.58
FED HM LN PC POOL A93010	FIXED INCOME	78,086.67	$	84,192.50
FED HM LN PC POOL A93345	FIXED INCOME	142,252.21	$	156,212.21
FED HM LN PC POOL A93463	FIXED INCOME	17,324.47	$	19,051.22
FED HM LN PC POOL A93511	FIXED INCOME	288,613.61	$	316,936.80
FED HM LN PC POOL A93520	FIXED INCOME	341,525.66	$	368,397.10
FED HM LN PC POOL A93534	FIXED INCOME	298,138.39	$	315,894.09
FED HM LN PC POOL A94779	FIXED INCOME	77,114.21	$	81,770.66
FED HM LN PC POOL A94969	FIXED INCOME	23,461.31	$	26,195.03
FED HM LN PC POOL A94977	FIXED INCOME	140,356.28	$	149,352.10
FED HM LN PC POOL A95085	FIXED INCOME	699,498.50	$	741,277.38
FED HM LN PC POOL A95090	FIXED INCOME	10,104.85	$	10,899.95
FED HM LN PC POOL A95144	FIXED INCOME	163,040.38	$	173,490.24
FED HM LN PC POOL A95582	FIXED INCOME	1,059,377.38	$	1,122,563.19
FED HM LN PC POOL A95923	FIXED INCOME	78,345.53	$	83,367.69
FED HM LN PC POOL A96174	FIXED INCOME	708,526.62	$	750,869.49
FED HM LN PC POOL A96388	FIXED INCOME	92,928.28	$	100,253.72
FED HM LN PC POOL A96609	FIXED INCOME	462,689.65	$	498,919.68
FED HM LN PC POOL A96687	FIXED INCOME	323,807.03	$	343,156.42
FED HM LN PC POOL A96807	FIXED INCOME	1,268,099.07	$	1,343,859.96
FED HM LN PC POOL A97473	FIXED INCOME	93,639.01	$	101,018.55
FED HM LN PC POOL A97479	FIXED INCOME	879,679.82	$	948,838.39
FED HM LN PC POOL A97620	FIXED INCOME	814,506.15	$	878,664.63
FED HM LN PC POOL A97944	FIXED INCOME	13,484.86	$	14,725.57
FED HM LN PC POOL B10861	FIXED INCOME	26,559.98	$	27,422.84
FED HM LN PC POOL B11835	FIXED INCOME	77,490.48	$	80,475.34
FED HM LN PC POOL B13622	FIXED INCOME	4,160.15	$	4,335.07
FED HM LN PC POOL B13818	FIXED INCOME	6,892.43	$	7,118.55
FED HM LN PC POOL B13873	FIXED INCOME	12,416.60	$	12,820.13
FED HM LN PC POOL B13959	FIXED INCOME	2,150.56	$	2,220.68
FED HM LN PC POOL B14648	FIXED INCOME	63,516.91	$	66,040.80
FED HM LN PC POOL B15110	FIXED INCOME	165,563.47	$	171,098.91
FED HM LN PC POOL B15367	FIXED INCOME	14,140.69	$	14,634.98
FED HM LN PC POOL B16297	FIXED INCOME	51,139.47	$	52,712.74
FED HM LN PC POOL B16336	FIXED INCOME	36,465.25	$	37,797.32
FED HM LN PC POOL C00551	FIXED INCOME	1,054.62	$	1,237.65
FED HM LN PC POOL C00712	FIXED INCOME	21,977.61	$	25,029.36
FED HM LN PC POOL C00731	FIXED INCOME	9,420.60	$	10,728.72
FED HM LN PC POOL C00760	FIXED INCOME	8,673.56	$	9,877.95
FED HM LN PC POOL C00778	FIXED INCOME	3,857.80	$	4,472.71

FED HM LN PC POOL C00781	FIXED INCOME	29,192.83	$	33,246.46
FED HM LN PC POOL C00785	FIXED INCOME	3,926.65	$	4,471.89
FED HM LN PC POOL C00835	FIXED INCOME	35,360.03	$	40,735.13
FED HM LN PC POOL C00836	FIXED INCOME	8,871.51	$	10,105.76
FED HM LN PC POOL C00875	FIXED INCOME	954.73	$	1,130.93
FED HM LN PC POOL C00879	FIXED INCOME	365.08	$	451.50
FED HM LN PC POOL C00887	FIXED INCOME	15,663.76	$	17,282.28
FED HM LN PC POOL C00922	FIXED INCOME	778.73	$	957.55
FED HM LN PC POOL C00972	FIXED INCOME	6,903.81	$	8,188.32
FED HM LN PC POOL C01034	FIXED INCOME	4,601.87	$	5,529.99
FED HM LN PC POOL C01035	FIXED INCOME	228,364.71	$	265,750.03
FED HM LN PC POOL C01051	FIXED INCOME	6,489.76	$	8,021.11
FED HM LN PC POOL C01104	FIXED INCOME	348.82	$	437.81
FED HM LN PC POOL C01132	FIXED INCOME	4,109.81	$	4,565.30
FED HM LN PC POOL C01135	FIXED INCOME	1,853.12	$	2,137.74
FED HM LN PC POOL C01152	FIXED INCOME	391.06	$	456.51
FED HM LN PC POOL C01285	FIXED INCOME	269.45	$	306.52
FED HM LN PC POOL C01330	FIXED INCOME	5,364.53	$	5,646.18
FED HM LN PC POOL C01394	FIXED INCOME	15,152.54	$	18,109.08
FED HM LN PC POOL C01404	FIXED INCOME	26,549.15	$	30,235.69
FED HM LN PC POOL C01416	FIXED INCOME	58,189.62	$	69,724.01
FED HM LN PC POOL C01417	FIXED INCOME	16,693.68	$	20,875.07
FED HM LN PC POOL C01441	FIXED INCOME	2,241.07	$	2,776.00
FED HM LN PC POOL C01458	FIXED INCOME	18,203.21	$	21,091.11
FED HM LN PC POOL C01568	FIXED INCOME	26,781.28	$	30,500.05
FED HM LN PC POOL C01574	FIXED INCOME	2,872.44	$	3,178.66
FED HM LN PC POOL C01585	FIXED INCOME	44,873.79	$	49,458.64
FED HM LN PC POOL C01598	FIXED INCOME	42,644.54	$	47,190.22
FED HM LN PC POOL C01724	FIXED INCOME	12,211.20	$	13,507.28
FED HM LN PC POOL C01810	FIXED INCOME	31,800.23	$	36,215.92
FED HM LN PC POOL C01811	FIXED INCOME	5,037.05	$	5,548.44
FED HM LN PC POOL C03427	FIXED INCOME	11,972.42	$	13,265.96
FED HM LN PC POOL C03433	FIXED INCOME	9,140.94	$	10,276.49
FED HM LN PC POOL C03475	FIXED INCOME	45,610.50	$	51,513.37
FED HM LN PC POOL C03479	FIXED INCOME	123,455.98	$	135,570.70
FED HM LN PC POOL C03531	FIXED INCOME	1,024,945.24	$	1,086,133.21
FED HM LN PC POOL C03811	FIXED INCOME	1,210,334.82	$	1,250,816.32
FED HM LN PC POOL C04244	FIXED INCOME	1,470,038.08	$	1,515,114.87
FED HM LN PC POOL C09008	FIXED INCOME	200,322.19	$	200,457.45
FED HM LN PC POOL C09042	FIXED INCOME	493,420.25	$	508,452.06
FED HM LN PC POOL C09049	FIXED INCOME	487,464.56	$	525,963.42
FED HM LN PC POOL C13279	FIXED INCOME	20,793.54	$	21,193.45
FED HM LN PC POOL C22849	FIXED INCOME	3,255.17	$	3,707.17
FED HM LN PC POOL C25626	FIXED INCOME	4,740.67	$	5,010.24
FED HM LN PC POOL C26039	FIXED INCOME	1,023.34	$	1,165.44
FED HM LN PC POOL C26927	FIXED INCOME	10,636.71	$	11,746.88
FED HM LN PC POOL C27614	FIXED INCOME	18,643.35	$	21,232.11
FED HM LN PC POOL C31462	FIXED INCOME	-	$	-
FED HM LN PC POOL C32259	FIXED INCOME	21,739.82	$	21,814.84

FED HM LN PC POOL C32288	FIXED INCOME	24,136.32	$	27,738.86
FED HM LN PC POOL C32464	FIXED INCOME	1,495.50	$	1,543.55
FED HM LN PC POOL C32832	FIXED INCOME	2,707.65	$	2,769.74
FED HM LN PC POOL C32914	FIXED INCOME	663.63	$	722.08
FED HM LN PC POOL C34657	FIXED INCOME	10,200.88	$	10,550.98
FED HM LN PC POOL C34753	FIXED INCOME	22,788.72	$	24,389.69
FED HM LN PC POOL C35882	FIXED INCOME	1,842.00	$	1,848.99
FED HM LN PC POOL C36423	FIXED INCOME	31,561.47	$	32,553.81
FED HM LN PC POOL C36541	FIXED INCOME	1,402.19	$	1,407.39
FED HM LN PC POOL C37436	FIXED INCOME	206,039.09	$	254,023.15
FED HM LN PC POOL C37436	FIXED INCOME	598.83	$	738.29
FED HM LN PC POOL C37856	FIXED INCOME	3,324.07	$	3,483.48
FED HM LN PC POOL C37867	FIXED INCOME	67.13	$	76.64
FED HM LN PC POOL C38558	FIXED INCOME	329.09	$	381.16
FED HM LN PC POOL C39076	FIXED INCOME	47,977.01	$	51,369.02
FED HM LN PC POOL C39758	FIXED INCOME	7,473.55	$	8,130.66
FED HM LN PC POOL C39781	FIXED INCOME	8,678.94	$	9,189.81
FED HM LN PC POOL C40938	FIXED INCOME	753.45	$	760.41
FED HM LN PC POOL C41419	FIXED INCOME	4,847.56	$	4,866.03
FED HM LN PC POOL C41493	FIXED INCOME	712.16	$	769.65
FED HM LN PC POOL C41531	FIXED INCOME	1,116.32	$	1,184.80
FED HM LN PC POOL C41561	FIXED INCOME	19,387.09	$	20,564.35
FED HM LN PC POOL C41633	FIXED INCOME	971.87	$	1,049.25
FED HM LN PC POOL C41674	FIXED INCOME	193.61	$	197.14
FED HM LN PC POOL C42132	FIXED INCOME	1,129.25	$	1,202.89
FED HM LN PC POOL C42578	FIXED INCOME	1,451.17	$	1,511.56
FED HM LN PC POOL C44540	FIXED INCOME	10,750.39	$	11,143.99
FED HM LN PC POOL C44548	FIXED INCOME	1,488.11	$	1,547.01
FED HM LN PC POOL C44957	FIXED INCOME	500.05	$	575.48
FED HM LN PC POOL C45539	FIXED INCOME	2,123.23	$	2,131.32
FED HM LN PC POOL C45652	FIXED INCOME	20,672.75	$	21,386.29
FED HM LN PC POOL C45692	FIXED INCOME	4,856.38	$	5,446.44
FED HM LN PC POOL C45821	FIXED INCOME	27,471.73	$	28,144.66
FED HM LN PC POOL C45966	FIXED INCOME	1,093.65	$	1,141.08
FED HM LN PC POOL C45968	FIXED INCOME	14,916.41	$	15,660.53
FED HM LN PC POOL C46047	FIXED INCOME	4,899.45	$	5,500.53
FED HM LN PC POOL C46251	FIXED INCOME	5,113.37	$	5,324.50
FED HM LN PC POOL C46355	FIXED INCOME	210.15	$	217.44
FED HM LN PC POOL C46607	FIXED INCOME	30,292.60	$	31,288.50
FED HM LN PC POOL C46870	FIXED INCOME	13,500.66	$	14,671.14
FED HM LN PC POOL C47153	FIXED INCOME	11,803.83	$	11,966.89
FED HM LN PC POOL C47185	FIXED INCOME	3,873.49	$	3,895.70
FED HM LN PC POOL C47562	FIXED INCOME	47,013.85	$	50,496.17
FED HM LN PC POOL C47563	FIXED INCOME	6,860.53	$	7,373.96
FED HM LN PC POOL C47775	FIXED INCOME	576.85	$	595.32
FED HM LN PC POOL C47943	FIXED INCOME	5,871.98	$	6,087.67
FED HM LN PC POOL C48025	FIXED INCOME	15,430.66	$	15,847.34
FED HM LN PC POOL C48297	FIXED INCOME	1,827.35	$	1,878.00
FED HM LN PC POOL C48961	FIXED INCOME	3,776.77	$	3,852.09

FED HM LN PC POOL C49267	FIXED INCOME	17,386.59	$	18,566.95
FED HM LN PC POOL C50619	FIXED INCOME	13,277.81	$	14,042.64
FED HM LN PC POOL C50622	FIXED INCOME	4,679.47	$	5,283.79
FED HM LN PC POOL C51815	FIXED INCOME	3,058.00	$	3,379.31
FED HM LN PC POOL C52076	FIXED INCOME	933.80	$	938.40
FED HM LN PC POOL C52168	FIXED INCOME	13,466.63	$	15,536.70
FED HM LN PC POOL C53324	FIXED INCOME	936.13	$	995.69
FED HM LN PC POOL C53644	FIXED INCOME	5,794.82	$	5,927.36
FED HM LN PC POOL C54088	FIXED INCOME	19,640.68	$	22,367.93
FED HM LN PC POOL C54176	FIXED INCOME	14,683.36	$	15,871.19
FED HM LN PC POOL C54609	FIXED INCOME	3,203.67	$	3,300.86
FED HM LN PC POOL C54694	FIXED INCOME	96,375.60	$	118,681.42
FED HM LN PC POOL C54753	FIXED INCOME	14,153.20	$	14,236.48
FED HM LN PC POOL C55316	FIXED INCOME	48,528.52	$	55,369.64
FED HM LN PC POOL C56868	FIXED INCOME	2,909.10	$	2,986.01
FED HM LN PC POOL C56942	FIXED INCOME	2,328.55	$	2,584.19
FED HM LN PC POOL C56992	FIXED INCOME	301.99	$	325.91
FED HM LN PC POOL C57324	FIXED INCOME	4,126.58	$	4,754.68
FED HM LN PC POOL C57718	FIXED INCOME	36,574.87	$	39,576.33
FED HM LN PC POOL C57765	FIXED INCOME	62,987.16	$	74,866.38
FED HM LN PC POOL C58694	FIXED INCOME	2,461.28	$	2,776.90
FED HM LN PC POOL C59091	FIXED INCOME	24,600.18	$	25,875.93
FED HM LN PC POOL C59299	FIXED INCOME	-	$	-
FED HM LN PC POOL C62766	FIXED INCOME	9,373.11	$	10,551.26
FED HM LN PC POOL C62837	FIXED INCOME	0.01	$	0.01
FED HM LN PC POOL C63689	FIXED INCOME	58,181.06	$	63,591.37
FED HM LN PC POOL C64666	FIXED INCOME	762.68	$	843.25
FED HM LN PC POOL C65869	FIXED INCOME	129,601.73	$	146,337.80
FED HM LN PC POOL C66239	FIXED INCOME	2,592.83	$	2,800.78
FED HM LN PC POOL C66626	FIXED INCOME	5,584.03	$	6,288.94
FED HM LN PC POOL C66638	FIXED INCOME	6,002.99	$	6,697.11
FED HM LN PC POOL C67501	FIXED INCOME	17,038.74	$	19,008.73
FED HM LN PC POOL C67630	FIXED INCOME	40,368.46	$	46,391.87
FED HM LN PC POOL C67647	FIXED INCOME	2,107.62	$	2,198.41
FED HM LN PC POOL C67975	FIXED INCOME	211.13	$	215.00
FED HM LN PC POOL C68003	FIXED INCOME	66,589.07	$	75,190.51
FED HM LN PC POOL C68004	FIXED INCOME	12,023.48	$	12,674.75
FED HM LN PC POOL C68290	FIXED INCOME	15,634.41	$	17,284.10
FED HM LN PC POOL C68370	FIXED INCOME	14,147.41	$	15,049.69
FED HM LN PC POOL C68389	FIXED INCOME	4,854.24	$	4,952.46
FED HM LN PC POOL C69057	FIXED INCOME	3,065.17	$	3,157.25
FED HM LN PC POOL C69112	FIXED INCOME	23,832.78	$	23,983.97
FED HM LN PC POOL C69525	FIXED INCOME	9,176.24	$	10,450.43
FED HM LN PC POOL C69562	FIXED INCOME	0.01	$	0.01
FED HM LN PC POOL C69808	FIXED INCOME	3,525.88	$	3,633.92
FED HM LN PC POOL C70028	FIXED INCOME	5,511.38	$	6,464.00
FED HM LN PC POOL C70220	FIXED INCOME	25,300.25	$	29,766.87
FED HM LN PC POOL C71306	FIXED INCOME	81,412.05	$	92,716.70
FED HM LN PC POOL C71308	FIXED INCOME	1,916.13	$	2,182.20

FED HM LN PC POOL C72739	FIXED INCOME	385,084.12	$	425,462.03
FED HM LN PC POOL C75023	FIXED INCOME	1,364.24	$	1,507.97
FED HM LN PC POOL C75720	FIXED INCOME	16,886.11	$	18,590.83
FED HM LN PC POOL C77450	FIXED INCOME	1,667.65	$	1,829.91
FED HM LN PC POOL C78985	FIXED INCOME	2,019.85	$	2,210.98
FED HM LN PC POOL C79733	FIXED INCOME	11,419.32	$	12,473.93
FED HM LN PC POOL C79930	FIXED INCOME	164,927.05	$	184,767.18
FED HM LN PC POOL C80175	FIXED INCOME	781.26	$	886.07
FED HM LN PC POOL C80348	FIXED INCOME	691.30	$	780.80
FED HM LN PC POOL C90477	FIXED INCOME	1,650.00	$	1,655.72
FED HM LN PC POOL C90675	FIXED INCOME	76,276.76	$	83,212.65
FED HM LN PC POOL C90698	FIXED INCOME	233,503.03	$	251,458.43
FED HM LN PC POOL C90767	FIXED INCOME	252,011.97	$	283,056.61
FED HM LN PC POOL C91164	FIXED INCOME	83,575.48	$	91,183.00
FED HM LN PC POOL C91186	FIXED INCOME	84,071.14	$	91,715.78
FED HM LN PC POOL C91244	FIXED INCOME	72,836.07	$	78,493.15
FED HM LN PC POOL C91382	FIXED INCOME	2,022,988.20	$	2,196,864.48
FED HM LN PC POOL C91402	FIXED INCOME	9,299,727.90	$	9,941,067.83
FED HM LN PC POOL C91860	FIXED INCOME	4,409,560.00	$	4,708,475.25
FED HM LN PC POOL D60685	FIXED INCOME	214.58	$	215.52
FED HM LN PC POOL D69568	FIXED INCOME	2,496.14	$	2,842.75
FED HM LN PC POOL D69929	FIXED INCOME	499.45	$	568.80
FED HM LN PC POOL D70547	FIXED INCOME	646.33	$	736.08
FED HM LN PC POOL D72188	FIXED INCOME	10,812.86	$	12,314.30
FED HM LN PC POOL D73231	FIXED INCOME	124,371.07	$	138,983.90
FED HM LN PC POOL D73232	FIXED INCOME	26,895.63	$	27,771.07
FED HM LN PC POOL D96300	FIXED INCOME	225,508.26	$	252,895.14
FED HM LN PC POOL D97430	FIXED INCOME	2,363.85	$	2,653.97
FED HM LN PC POOL E00955	FIXED INCOME	161.33	$	161.21
FED HM LN PC POOL E01086	FIXED INCOME	6,287.72	$	6,390.89
FED HM LN PC POOL E01140	FIXED INCOME	7,686.68	$	7,859.01
FED HM LN PC POOL E01156	FIXED INCOME	17,587.52	$	18,045.02
FED HM LN PC POOL E01279	FIXED INCOME	22,302.69	$	23,014.55
FED HM LN PC POOL E01419	FIXED INCOME	50,857.82	$	52,708.71
FED HM LN PC POOL E01606	FIXED INCOME	7,131.94	$	7,380.57
FED HM LN PC POOL E01641	FIXED INCOME	30,905.23	$	31,985.07
FED HM LN PC POOL E81936	FIXED INCOME	-	$	-
FED HM LN PC POOL E88001	FIXED INCOME	5,342.01	$	5,425.26
FED HM LN PC POOL E88809	FIXED INCOME	1,760.68	$	1,787.84
FED HM LN PC POOL E89058	FIXED INCOME	-	$	-
FED HM LN PC POOL E89527	FIXED INCOME	15,044.71	$	15,304.19
FED HM LN PC POOL E89532	FIXED INCOME	193.97	$	197.46
FED HM LN PC POOL E90113	FIXED INCOME	5,887.83	$	5,932.98
FED HM LN PC POOL E90194	FIXED INCOME	4,343.66	$	4,436.47
FED HM LN PC POOL E90286	FIXED INCOME	1,995.63	$	2,035.73
FED HM LN PC POOL E90289	FIXED INCOME	1,497.69	$	1,528.89
FED HM LN PC POOL E90419	FIXED INCOME	963.00	$	981.24
FED HM LN PC POOL E90531	FIXED INCOME	9,237.68	$	9,443.01
FED HM LN PC POOL E90532	FIXED INCOME	11,437.80	$	11,680.71

FED HM LN PC POOL E90560	FIXED INCOME	531.08	$	535.58
FED HM LN PC POOL E90645	FIXED INCOME	3,152.91	$	3,211.09
FED HM LN PC POOL E90683	FIXED INCOME	7,042.30	$	7,199.13
FED HM LN PC POOL E90688	FIXED INCOME	603.68	$	616.08
FED HM LN PC POOL E90689	FIXED INCOME	6,418.90	$	6,568.27
FED HM LN PC POOL E90745	FIXED INCOME	7,134.43	$	7,151.21
FED HM LN PC POOL E91096	FIXED INCOME	12,183.31	$	12,210.68
FED HM LN PC POOL E91434	FIXED INCOME	3,559.01	$	3,638.85
FED HM LN PC POOL E91879	FIXED INCOME	396.18	$	396.39
FED HM LN PC POOL E93450	FIXED INCOME	17,348.15	$	17,465.19
FED HM LN PC POOL E93465	FIXED INCOME	4,312.84	$	4,408.92
FED HM LN PC POOL E93685	FIXED INCOME	8,462.34	$	8,675.72
FED HM LN PC POOL E97104	FIXED INCOME	37,937.94	$	39,171.49
FED HM LN PC POOL E97197	FIXED INCOME	51,200.62	$	52,983.73
FED HM LN PC POOL E99739	FIXED INCOME	21,320.88	$	22,050.61
FED HM LN PC POOL E99763	FIXED INCOME	12,731.32	$	13,148.58
FED HM LN PC POOL E99764	FIXED INCOME	11,049.11	$	11,408.07
FED HM LN PC POOL G00992	FIXED INCOME	3,430.27	$	3,981.14
FED HM LN PC POOL G01003	FIXED INCOME	7,499.79	$	8,541.19
FED HM LN PC POOL G01081	FIXED INCOME	1,234.45	$	1,432.07
FED HM LN PC POOL G01085	FIXED INCOME	2,408.26	$	2,681.70
FED HM LN PC POOL G01173	FIXED INCOME	39,968.58	$	45,470.12
FED HM LN PC POOL G01175	FIXED INCOME	6,880.31	$	7,789.84
FED HM LN PC POOL G01182	FIXED INCOME	8,353.51	$	9,851.51
FED HM LN PC POOL G01227	FIXED INCOME	8,719.97	$	10,058.48
FED HM LN PC POOL G01309	FIXED INCOME	241.07	$	287.14
FED HM LN PC POOL G01311	FIXED INCOME	4,950.13	$	5,769.48
FED HM LN PC POOL G01349	FIXED INCOME	1,472.46	$	1,622.95
FED HM LN PC POOL G01374	FIXED INCOME	3,574.65	$	4,229.41
FED HM LN PC POOL G01383	FIXED INCOME	29,177.47	$	34,622.49
FED HM LN PC POOL G01410	FIXED INCOME	432,804.11	$	505,855.99
FED HM LN PC POOL G01418	FIXED INCOME	79,035.12	$	91,162.77
FED HM LN PC POOL G01441	FIXED INCOME	244,637.53	$	292,635.22
FED HM LN PC POOL G01449	FIXED INCOME	11,104.43	$	13,017.56
FED HM LN PC POOL G01475	FIXED INCOME	202,636.22	$	248,042.89
FED HM LN PC POOL G01477	FIXED INCOME	1,270.77	$	1,452.31
FED HM LN PC POOL G01479	FIXED INCOME	2,686.26	$	3,193.34
FED HM LN PC POOL G01528	FIXED INCOME	1,027,568.73	$	1,137,017.71
FED HM LN PC POOL G01535	FIXED INCOME	302,647.94	$	345,823.87
FED HM LN PC POOL G01563	FIXED INCOME	155,550.28	$	173,040.76
FED HM LN PC POOL G01589	FIXED INCOME	3,138.52	$	3,474.11
FED HM LN PC POOL G01616	FIXED INCOME	55,902.82	$	63,888.06
FED HM LN PC POOL G01649	FIXED INCOME	33,664.18	$	37,249.18
FED HM LN PC POOL G01659	FIXED INCOME	1,170.91	$	1,295.89
FED HM LN PC POOL G01721	FIXED INCOME	12,563.74	$	14,308.31
FED HM LN PC POOL G01737	FIXED INCOME	37,313.43	$	41,206.79
FED HM LN PC POOL G01740	FIXED INCOME	68,708.65	$	76,522.55
FED HM LN PC POOL G01749	FIXED INCOME	1,086,527.66	$	1,209,358.04
FED HM LN PC POOL G01804	FIXED INCOME	4,152.51	$	4,619.63

FED HM LN PC POOL G01837	FIXED INCOME	223,801.49	$	246,605.19
FED HM LN PC POOL G01838	FIXED INCOME	1,783,713.46	$	1,968,056.91
FED HM LN PC POOL G01838	FIXED INCOME	3,385.47	$	3,735.35
FED HM LN PC POOL G01840	FIXED INCOME	1,364,007.85	$	1,505,339.43
FED HM LN PC POOL G01840	FIXED INCOME	26,835.44	$	29,615.99
FED HM LN PC POOL G01847	FIXED INCOME	1,346.09	$	1,496.72
FED HM LN PC POOL G01864	FIXED INCOME	725,400.97	$	806,255.57
FED HM LN PC POOL G01864	FIXED INCOME	8,235.41	$	9,153.34
FED HM LN PC POOL G01879	FIXED INCOME	157,439.87	$	169,968.97
FED HM LN PC POOL G01974	FIXED INCOME	32,342.89	$	35,567.96
FED HM LN PC POOL G01981	FIXED INCOME	79,019.43	$	87,774.71
FED HM LN PC POOL G02023	FIXED INCOME	55,731.65	$	61,918.08
FED HM LN PC POOL G02069	FIXED INCOME	468,003.44	$	519,347.29
FED HM LN PC POOL G02162	FIXED INCOME	56,763.19	$	63,021.67
FED HM LN PC POOL G02251	FIXED INCOME	382,210.15	$	433,557.75
FED HM LN PC POOL G02308	FIXED INCOME	1,282.80	$	1,424.63
FED HM LN PC POOL G02540	FIXED INCOME	25,446.16	$	28,156.46
FED HM LN PC POOL G02591	FIXED INCOME	19,071.25	$	21,118.23
FED HM LN PC POOL G02741	FIXED INCOME	84,375.38	$	93,954.58
FED HM LN PC POOL G02787	FIXED INCOME	307,527.70	$	342,269.22
FED HM LN PC POOL G02846	FIXED INCOME	1,966.96	$	2,184.16
FED HM LN PC POOL G02939	FIXED INCOME	186,010.07	$	206,918.00
FED HM LN PC POOL G02976	FIXED INCOME	71,614.58	$	79,636.12
FED HM LN PC POOL G03072	FIXED INCOME	111,414.51	$	122,570.01
FED HM LN PC POOL G03148	FIXED INCOME	51,765.04	$	58,952.99
FED HM LN PC POOL G03181	FIXED INCOME	19,648.85	$	21,825.17
FED HM LN PC POOL G03190	FIXED INCOME	170,210.20	$	189,166.50
FED HM LN PC POOL G03202	FIXED INCOME	2,481.14	$	2,759.74
FED HM LN PC POOL G03238	FIXED INCOME	133,245.39	$	150,602.51
FED HM LN PC POOL G03290	FIXED INCOME	198,853.62	$	220,785.24
FED HM LN PC POOL G03372	FIXED INCOME	181,976.30	$	201,973.19
FED HM LN PC POOL G03498	FIXED INCOME	133,571.48	$	148,654.31
FED HM LN PC POOL G03550	FIXED INCOME	280,605.17	$	316,407.56
FED HM LN PC POOL G03614	FIXED INCOME	2,547.85	$	2,838.10
FED HM LN PC POOL G03618	FIXED INCOME	1,549.31	$	1,816.58
FED HM LN PC POOL G03721	FIXED INCOME	2,007.20	$	2,262.88
FED HM LN PC POOL G03812	FIXED INCOME	224,946.95	$	250,317.02
FED HM LN PC POOL G04012	FIXED INCOME	56,548.94	$	63,084.93
FED HM LN PC POOL G04080	FIXED INCOME	2,172.70	$	2,439.73
FED HM LN PC POOL G04080	FIXED INCOME	76,171.16	$	85,532.66
FED HM LN PC POOL G04232	FIXED INCOME	412,866.51	$	459,869.01
FED HM LN PC POOL G04272	FIXED INCOME	153,233.41	$	170,564.23
FED HM LN PC POOL G04405	FIXED INCOME	25,414.77	$	28,943.79
FED HM LN PC POOL G04477	FIXED INCOME	34,548.99	$	38,931.72
FED HM LN PC POOL G04503	FIXED INCOME	205,253.33	$	228,200.55
FED HM LN PC POOL G04538	FIXED INCOME	46,536.49	$	51,766.40
FED HM LN PC POOL G04587	FIXED INCOME	361,187.60	$	401,353.52
FED HM LN PC POOL G04594	FIXED INCOME	9,428.73	$	10,441.94
FED HM LN PC POOL G04682	FIXED INCOME	32,967.24	$	37,544.98

FED HM LN PC POOL G04725	FIXED INCOME	1,362,760.90	$	1,499,917.80
FED HM LN PC POOL G04731	FIXED INCOME	166,888.05	$	185,635.75
FED HM LN PC POOL G04765	FIXED INCOME	200,036.09	$	225,053.35
FED HM LN PC POOL G04799	FIXED INCOME	48,678.67	$	54,024.82
FED HM LN PC POOL G04898	FIXED INCOME	4,613,588.68	$	5,274,114.51
FED HM LN PC POOL G05029	FIXED INCOME	42,968.99	$	48,575.14
FED HM LN PC POOL G05122	FIXED INCOME	35,635.32	$	39,649.62
FED HM LN PC POOL G05188	FIXED INCOME	47,858.01	$	52,238.71
FED HM LN PC POOL G05397	FIXED INCOME	356,916.52	$	384,959.45
FED HM LN PC POOL G05421	FIXED INCOME	27,053.81	$	29,650.53
FED HM LN PC POOL G05888	FIXED INCOME	18,661.35	$	20,789.19
FED HM LN PC POOL G05891	FIXED INCOME	214,829.82	$	238,938.02
FED HM LN PC POOL G06020	FIXED INCOME	371,626.25	$	413,076.33
FED HM LN PC POOL G06021	FIXED INCOME	621,068.06	$	691,022.82
FED HM LN PC POOL G06172	FIXED INCOME	575,577.33	$	640,028.86
FED HM LN PC POOL G06232	FIXED INCOME	5,897.73	$	6,628.17
FED HM LN PC POOL G06669	FIXED INCOME	238,215.59	$	271,293.53
FED HM LN PC POOL G06694	FIXED INCOME	88,659.13	$	99,119.41
FED HM LN PC POOL G06858	FIXED INCOME	778,312.62	$	854,697.01
FED HM LN PC POOL G06875	FIXED INCOME	882,969.24	$	981,443.89
FED HM LN PC POOL G06875	FIXED INCOME	42,698.81	$	47,460.87
FED HM LN PC POOL G06892	FIXED INCOME	352,973.77	$	373,426.11
FED HM LN PC POOL G06946	FIXED INCOME	23,280.53	$	25,890.91
FED HM LN PC POOL G06956	FIXED INCOME	303,001.74	$	327,574.80
FED HM LN PC POOL G07002	FIXED INCOME	48,141.75	$	52,070.89
FED HM LN PC POOL G07074	FIXED INCOME	6,270,211.82	$	7,012,949.07
FED HM LN PC POOL G07075	FIXED INCOME	1,114,434.50	$	1,242,468.92
FED HM LN PC POOL G07083	FIXED INCOME	436,178.70	$	463,114.93
FED HM LN PC POOL G07117	FIXED INCOME	34,285.47	$	39,106.41
FED HM LN PC POOL G07155	FIXED INCOME	168,520.21	$	178,302.50
FED HM LN PC POOL G07216	FIXED INCOME	108,164.65	$	114,334.21
FED HM LN PC POOL G07266	FIXED INCOME	1,685,091.40	$	1,783,468.25
FED HM LN PC POOL G07335	FIXED INCOME	255,862.49	$	295,842.71
FED HM LN PC POOL G07343	FIXED INCOME	3,684,945.26	$	4,098,882.13
FED HM LN PC POOL G07459	FIXED INCOME	2,978,761.95	$	3,069,621.10
FED HM LN PC POOL G07504	FIXED INCOME	7,376,054.13	$	7,955,808.59
FED HM LN PC POOL G07505	FIXED INCOME	2,294,056.89	$	2,648,221.86
FED HM LN PC POOL G07509	FIXED INCOME	808,869.19	$	921,186.48
FED HM LN PC POOL G07515	FIXED INCOME	3,761,048.47	$	4,055,879.24
FED HM LN PC POOL G07550	FIXED INCOME	4,469,653.74	$	4,472,671.34
FED HM LN PC POOL G07553	FIXED INCOME	3,516,597.32	$	3,911,527.94
FED HM LN PC POOL G07574	FIXED INCOME	559,888.53	$	638,576.96
FED HM LN PC POOL G07596	FIXED INCOME	5,669,871.45	$	6,222,991.79
FED HM LN PC POOL G07612	FIXED INCOME	3,054,586.86	$	3,304,566.98
FED HM LN PC POOL G07613	FIXED INCOME	939,721.29	$	1,069,325.95
FED HM LN PC POOL G07642	FIXED INCOME	2,350,459.90	$	2,580,850.78
FED HM LN PC POOL G07642	FIXED INCOME	606,629.04	$	666,090.51
FED HM LN PC POOL G07683	FIXED INCOME	4,558,761.31	$	4,851,902.29
FED HM LN PC POOL G07786	FIXED INCOME	2,366,900.59	$	2,526,420.22

FED HM LN PC POOL G07805	FIXED INCOME	7,782,417.38	$	8,415,623.19
FED HM LN PC POOL G07892	FIXED INCOME	12,765,639.69	$	13,785,513.33
FED HM LN PC POOL G07921	FIXED INCOME	2,753,113.01	$	2,839,361.46
FED HM LN PC POOL G07939	FIXED INCOME	22,677,740.03	$	24,473,834.73
FED HM LN PC POOL G07961	FIXED INCOME	1,367,360.36	$	1,410,632.94
FED HM LN PC POOL G07962	FIXED INCOME	5,144,002.73	$	5,647,045.10
FED HM LN PC POOL G08010	FIXED INCOME	106,918.18	$	118,954.93
FED HM LN PC POOL G08012	FIXED INCOME	25,791.56	$	29,699.80
FED HM LN PC POOL G08027	FIXED INCOME	4,291.19	$	4,769.58
FED HM LN PC POOL G08136	FIXED INCOME	397,037.69	$	463,559.55
FED HM LN PC POOL G08178	FIXED INCOME	46,367.99	$	50,689.26
FED HM LN PC POOL G08222	FIXED INCOME	3,600.56	$	4,053.29
FED HM LN PC POOL G08255	FIXED INCOME	153,494.02	$	167,545.40
FED HM LN PC POOL G08300	FIXED INCOME	1,159.55	$	1,284.01
FED HM LN PC POOL G08334	FIXED INCOME	13,067.11	$	14,473.38
FED HM LN PC POOL G08344	FIXED INCOME	1,309,985.36	$	1,413,111.39
FED HM LN PC POOL G08372	FIXED INCOME	916,122.95	$	988,125.26
FED HM LN PC POOL G08479	FIXED INCOME	457,201.19	$	471,266.29
FED HM LN PC POOL G08524	FIXED INCOME	4,246,327.85	$	4,248,921.68
FED HM LN PC POOL G08525	FIXED INCOME	1,394,947.46	$	1,395,529.84
FED HM LN PC POOL G08534	FIXED INCOME	2,894,715.19	$	2,895,923.30
FED HM LN PC POOL G08537	FIXED INCOME	3,554,902.04	$	3,555,926.39
FED HM LN PC POOL G08540	FIXED INCOME	1,592,526.31	$	1,592,985.04
FED HM LN PC POOL G08554	FIXED INCOME	1,447,226.58	$	1,491,030.42
FED HM LN PC POOL G08559	FIXED INCOME	95,569.22	$	103,223.29
FED HM LN PC POOL G08568	FIXED INCOME	212,783.55	$	229,617.37
FED HM LN PC POOL G08577	FIXED INCOME	1,014,144.62	$	1,072,543.59
FED HM LN PC POOL G08578	FIXED INCOME	1,055,706.70	$	1,139,788.23
FED HM LN PC POOL G08582	FIXED INCOME	847,055.80	$	895,855.63
FED HM LN PC POOL G08592	FIXED INCOME	808,424.93	$	854,633.11
FED HM LN PC POOL G08596	FIXED INCOME	152,141.97	$	164,209.94
FED HM LN PC POOL G08597	FIXED INCOME	1,596,977.51	$	1,645,248.02
FED HM LN PC POOL G08605	FIXED INCOME	1,235,122.47	$	1,272,455.49
FED HM LN PC POOL G08609	FIXED INCOME	1,150,846.07	$	1,185,631.74
FED HM LN PC POOL G08615	FIXED INCOME	2,861,371.83	$	2,947,860.14
FED HM LN PC POOL G08624	FIXED INCOME	6,484,890.71	$	6,857,033.30
FED HM LN PC POOL G08625	FIXED INCOME	763,788.75	$	825,134.37
FED HM LN PC POOL G08626	FIXED INCOME	451,122.57	$	450,745.34
FED HM LN PC POOL G08627	FIXED INCOME	1,154,830.78	$	1,189,736.89
FED HM LN PC POOL G08628	FIXED INCOME	1,128,665.21	$	1,193,488.92
FED HM LN PC POOL G08629	FIXED INCOME	314,917.28	$	339,272.52
FED HM LN PC POOL G08635	FIXED INCOME	557,089.60	$	556,623.76
FED HM LN PC POOL G08636	FIXED INCOME	503,337.54	$	518,551.51
FED HM LN PC POOL G08654	FIXED INCOME	882,455.98	$	909,129.24
FED HM LN PC POOL G08655	FIXED INCOME	1,042,900.09	$	1,102,661.07
FED HM LN PC POOL G08658	FIXED INCOME	2,139,866.71	$	2,138,077.33
FED HM LN PC POOL G08659	FIXED INCOME	1,747,063.19	$	1,799,870.22
FED HM LN PC POOL G08659	FIXED INCOME	34,543,065.21	$	35,587,169.77
FED HM LN PC POOL G08667	FIXED INCOME	4,530,959.15	$	4,667,912.69

FED HM LN PC POOL G08672	FIXED INCOME	2,395,992.00	$	2,533,107.24
FED HM LN PC POOL G08676	FIXED INCOME	2,041,743.95	$	2,103,458.05
FED HM LN PC POOL G08676	FIXED INCOME	5,303,943.84	$	5,464,261.75
FED HM LN PC POOL G08677	FIXED INCOME	5,300,317.37	$	5,603,638.26
FED HM LN PC POOL G08681	FIXED INCOME	8,000,000.00	$	8,241,809.36
FED HM LN PC POOL G11231	FIXED INCOME	38,559.84	$	39,316.02
FED HM LN PC POOL G11289	FIXED INCOME	3,931.50	$	4,013.29
FED HM LN PC POOL G11295	FIXED INCOME	1,094.42	$	1,118.71
FED HM LN PC POOL G11409	FIXED INCOME	103,894.94	$	105,908.43
FED HM LN PC POOL G11430	FIXED INCOME	141,835.94	$	145,548.58
FED HM LN PC POOL G11574	FIXED INCOME	14,106.01	$	14,442.65
FED HM LN PC POOL G11591	FIXED INCOME	250,391.61	$	255,589.09
FED HM LN PC POOL G11597	FIXED INCOME	65,276.69	$	68,700.43
FED HM LN PC POOL G11673	FIXED INCOME	205,721.93	$	211,836.45
FED HM LN PC POOL G11686	FIXED INCOME	87,223.02	$	92,360.16
FED HM LN PC POOL G11776	FIXED INCOME	55,506.30	$	57,712.18
FED HM LN PC POOL G11999	FIXED INCOME	63,510.99	$	66,100.29
FED HM LN PC POOL G12537	FIXED INCOME	1,345.94	$	1,376.92
FED HM LN PC POOL G12677	FIXED INCOME	631.07	$	635.34
FED HM LN PC POOL G12678	FIXED INCOME	8,204.08	$	8,457.20
FED HM LN PC POOL G12679	FIXED INCOME	26,937.67	$	28,291.67
FED HM LN PC POOL G13774	FIXED INCOME	272,501.09	$	286,377.78
FED HM LN PC POOL G14047	FIXED INCOME	122,475.61	$	131,152.05
FED HM LN PC POOL G14444	FIXED INCOME	1,113,163.81	$	1,149,224.71
FED HM LN PC POOL G14492	FIXED INCOME	1,749,349.29	$	1,847,580.19
FED HM LN PC POOL G14583	FIXED INCOME	1,314,192.55	$	1,357,997.79
FED HM LN PC POOL G14585	FIXED INCOME	11,125,864.43	$	11,751,214.22
FED HM LN PC POOL G14668	FIXED INCOME	2,368,828.81	$	2,501,476.61
FED HM LN PC POOL G14800	FIXED INCOME	9,849,997.22	$	10,403,258.36
FED HM LN PC POOL G15520	FIXED INCOME	1,032,368.40	$	1,066,466.11
FED HM LN PC POOL G30062	FIXED INCOME	24,210.36	$	24,421.36
FED HM LN PC POOL G30458	FIXED INCOME	1,535,431.51	$	1,723,719.73
FED HM LN PC POOL G60018	FIXED INCOME	1,759,489.67	$	1,916,011.18
FED HM LN PC POOL G60034	FIXED INCOME	3,221,878.92	$	3,477,841.28
FED HM LN PC POOL G60069	FIXED INCOME	666,374.25	$	666,204.35
FED HM LN PC POOL G60080	FIXED INCOME	14,398,262.70	$	14,867,325.99
FED HM LN PC POOL G60148	FIXED INCOME	2,979,931.31	$	3,222,777.98
FED HM LN PC POOL G60174	FIXED INCOME	1,628,489.96	$	1,724,636.94
FED HM LN PC POOL G60198	FIXED INCOME	2,714,259.89	$	2,929,922.63
FED HM LN PC POOL G60238	FIXED INCOME	591,552.72	$	611,118.44
FED HM LN PC POOL G60250	FIXED INCOME	5,610,830.60	$	5,795,024.01
FED HM LN PC POOL H01311	FIXED INCOME	783,689.85	$	876,056.97
FED HM LN PC POOL H05096	FIXED INCOME	621,992.20	$	692,399.19
FED HM LN PC POOL H09070	FIXED INCOME	590,671.85	$	666,971.54
FED HM LN PC POOL H09197	FIXED INCOME	448,001.45	$	498,092.73
FED HM LN PC POOL H09207	FIXED INCOME	1,059,710.84	$	1,188,905.61
FED HM LN PC POOL J08156	FIXED INCOME	735,805.26	$	796,541.95
FED HM LN PC POOL J10391	FIXED INCOME	55,512.03	$	59,072.84
FED HM LN PC POOL J10877	FIXED INCOME	40,764.28	$	42,866.22

FED HM LN PC POOL J11216	FIXED INCOME	64,599.70	$	68,862.11
FED HM LN PC POOL J11236	FIXED INCOME	168,814.64	$	181,263.04
FED HM LN PC POOL J11244	FIXED INCOME	21,472.28	$	22,235.19
FED HM LN PC POOL J11246	FIXED INCOME	64,235.05	$	68,847.15
FED HM LN PC POOL J11251	FIXED INCOME	71,983.36	$	76,853.79
FED HM LN PC POOL J12438	FIXED INCOME	607,616.20	$	651,494.32
FED HM LN PC POOL J17233	FIXED INCOME	442,303.05	$	456,625.18
FED HM LN PC POOL J29664	FIXED INCOME	158,200.61	$	159,827.67
FED HM LN PC POOL J30765	FIXED INCOME	583,442.83	$	589,449.91
FED HM LN PC POOL J31370	FIXED INCOME	547,076.70	$	552,888.62
FED HM LN PC POOL J31902	FIXED INCOME	1,160,847.88	$	1,200,699.00
FED HM LN PC POOL J32181	FIXED INCOME	121,896.79	$	126,098.29
FED HM LN PC POOL J32204	FIXED INCOME	225,769.26	$	228,062.24
FED HM LN PC POOL J32209	FIXED INCOME	218,008.64	$	220,256.46
FED HM LN PC POOL J32436	FIXED INCOME	133,586.55	$	138,002.42
FED HM LN PC POOL J32491	FIXED INCOME	44,885.56	$	45,337.98
FED HM LN PC POOL K91238	FIXED INCOME	241,584.61	$	253,072.46
FED HM LN PC POOL K91695	FIXED INCOME	1,344,696.14	$	1,408,697.53
FED HM LN PC POOL K91769	FIXED INCOME	464,325.09	$	486,384.46
FED HM LN PC POOL P50019	FIXED INCOME	45,016.84	$	49,410.35
FED HM LN PC POOL Q00093	FIXED INCOME	558,990.10	$	592,395.57
FED HM LN PC POOL Q00285	FIXED INCOME	75,776.71	$	81,750.20
FED HM LN PC POOL Q00291	FIXED INCOME	764,239.51	$	838,866.31
FED HM LN PC POOL Q00804	FIXED INCOME	766,408.63	$	826,823.79
FED HM LN PC POOL Q00876	FIXED INCOME	773,020.32	$	834,096.83
FED HM LN PC POOL Q00959	FIXED INCOME	797,016.64	$	859,945.72
FED HM LN PC POOL Q01249	FIXED INCOME	18,454.29	$	19,960.14
FED HM LN PC POOL Q01348	FIXED INCOME	863,382.17	$	931,376.60
FED HM LN PC POOL Q01443	FIXED INCOME	515,002.47	$	555,586.09
FED HM LN PC POOL Q01536	FIXED INCOME	15,268.21	$	16,714.16
FED HM LN PC POOL Q01778	FIXED INCOME	53,677.83	$	58,617.11
FED HM LN PC POOL Q01798	FIXED INCOME	360,324.26	$	388,820.15
FED HM LN PC POOL Q01936	FIXED INCOME	213,969.73	$	233,657.77
FED HM LN PC POOL Q02583	FIXED INCOME	369,221.00	$	398,873.32
FED HM LN PC POOL Q02727	FIXED INCOME	139,663.91	$	150,799.67
FED HM LN PC POOL Q03841	FIXED INCOME	158,509.70	$	168,679.79
FED HM LN PC POOL Q04022	FIXED INCOME	293,022.24	$	311,823.79
FED HM LN PC POOL Q04461	FIXED INCOME	314,230.46	$	332,745.55
FED HM LN PC POOL Q05325	FIXED INCOME	689,753.38	$	730,463.53
FED HM LN PC POOL Q05807	FIXED INCOME	961,461.57	$	1,020,238.10
FED HM LN PC POOL Q06344	FIXED INCOME	966,777.89	$	1,025,884.55
FED HM LN PC POOL Q08671	FIXED INCOME	306,692.01	$	316,950.14
FED HM LN PC POOL Q09004	FIXED INCOME	1,099,778.54	$	1,133,475.27
FED HM LN PC POOL Q09341	FIXED INCOME	730,895.99	$	731,388.96
FED HM LN PC POOL Q09813	FIXED INCOME	1,341,376.38	$	1,383,338.54
FED HM LN PC POOL Q09896	FIXED INCOME	1,269,088.37	$	1,308,002.55
FED HM LN PC POOL Q11909	FIXED INCOME	138,955.62	$	143,267.51
FED HM LN PC POOL Q12143	FIXED INCOME	181,871.08	$	187,447.85
FED HM LN PC POOL Q12162	FIXED INCOME	215,594.05	$	222,605.65

FED HM LN PC POOL Q13204	FIXED INCOME	10,224,297.09	$	10,229,128.89
FED HM LN PC POOL Q13765	FIXED INCOME	688,289.50	$	733,513.08
FED HM LN PC POOL Q14038	FIXED INCOME	1,452,080.43	$	1,497,456.65
FED HM LN PC POOL Q14321	FIXED INCOME	1,480,328.93	$	1,481,326.18
FED HM LN PC POOL Q14866	FIXED INCOME	1,193,439.15	$	1,194,244.63
FED HM LN PC POOL Q15442	FIXED INCOME	258,663.80	$	268,034.54
FED HM LN PC POOL Q15885	FIXED INCOME	891,001.31	$	891,601.19
FED HM LN PC POOL Q16084	FIXED INCOME	2,536,621.49	$	2,538,171.42
FED HM LN PC POOL Q16403	FIXED INCOME	771,600.87	$	772,121.85
FED HM LN PC POOL Q16567	FIXED INCOME	1,421,241.77	$	1,422,111.07
FED HM LN PC POOL Q16673	FIXED INCOME	1,661,460.77	$	1,662,367.28
FED HM LN PC POOL Q16893	FIXED INCOME	2,667,389.86	$	2,750,817.39
FED HM LN PC POOL Q17095	FIXED INCOME	409,880.17	$	410,156.83
FED HM LN PC POOL Q17453	FIXED INCOME	1,476,346.80	$	1,521,427.96
FED HM LN PC POOL Q17792	FIXED INCOME	2,606,525.06	$	2,691,278.96
FED HM LN PC POOL Q18305	FIXED INCOME	293,865.38	$	302,806.60
FED HM LN PC POOL Q18306	FIXED INCOME	1,283,059.28	$	1,322,148.84
FED HM LN PC POOL Q18473	FIXED INCOME	87,951.73	$	94,211.58
FED HM LN PC POOL Q19131	FIXED INCOME	86,167.97	$	92,089.18
FED HM LN PC POOL Q19134	FIXED INCOME	162,701.25	$	172,883.26
FED HM LN PC POOL Q19135	FIXED INCOME	159,161.45	$	169,512.30
FED HM LN PC POOL Q19236	FIXED INCOME	85,500.42	$	90,851.09
FED HM LN PC POOL Q19254	FIXED INCOME	184,222.24	$	196,520.15
FED HM LN PC POOL Q19475	FIXED INCOME	1,696,098.10	$	1,748,688.18
FED HM LN PC POOL Q19476	FIXED INCOME	1,341,803.56	$	1,382,679.77
FED HM LN PC POOL Q19611	FIXED INCOME	488,518.49	$	523,288.51
FED HM LN PC POOL Q19615	FIXED INCOME	898,322.69	$	958,291.15
FED HM LN PC POOL Q20146	FIXED INCOME	774,007.71	$	802,048.81
FED HM LN PC POOL Q20206	FIXED INCOME	746,702.45	$	771,737.28
FED HM LN PC POOL Q20780	FIXED INCOME	1,359,481.76	$	1,404,715.29
FED HM LN PC POOL Q21579	FIXED INCOME	309,124.58	$	329,325.17
FED HM LN PC POOL Q22915	FIXED INCOME	645,898.25	$	697,487.08
FED HM LN PC POOL Q22941	FIXED INCOME	201,443.34	$	217,657.76
FED HM LN PC POOL Q23388	FIXED INCOME	136,503.56	$	147,040.49
FED HM LN PC POOL Q23689	FIXED INCOME	1,026,263.52	$	1,109,294.21
FED HM LN PC POOL Q24368	FIXED INCOME	84,395.84	$	87,252.23
FED HM LN PC POOL Q24894	FIXED INCOME	222,661.13	$	240,283.86
FED HM LN PC POOL Q25566	FIXED INCOME	165,967.79	$	179,357.84
FED HM LN PC POOL Q25643	FIXED INCOME	544,228.02	$	579,143.43
FED HM LN PC POOL Q25812	FIXED INCOME	103,166.52	$	106,623.34
FED HM LN PC POOL Q25988	FIXED INCOME	70,034.67	$	72,381.44
FED HM LN PC POOL Q26101	FIXED INCOME	854,858.22	$	924,182.09
FED HM LN PC POOL Q26154	FIXED INCOME	182,180.39	$	196,226.14
FED HM LN PC POOL Q26218	FIXED INCOME	96,258.49	$	99,752.43
FED HM LN PC POOL Q26362	FIXED INCOME	89,944.88	$	92,958.70
FED HM LN PC POOL Q26367	FIXED INCOME	1,115,622.95	$	1,183,674.51
FED HM LN PC POOL Q26452	FIXED INCOME	96,849.38	$	100,087.05
FED HM LN PC POOL Q26707	FIXED INCOME	87,723.55	$	90,654.85
FED HM LN PC POOL Q26904	FIXED INCOME	1,626,009.88	$	1,719,774.10

FED HM LN PC POOL Q27319	FIXED INCOME	77,978.02	$	80,803.03
FED HM LN PC POOL Q27375	FIXED INCOME	603,518.66	$	652,495.22
FED HM LN PC POOL Q27713	FIXED INCOME	51,867.11	$	55,957.52
FED HM LN PC POOL Q27843	FIXED INCOME	359,986.46	$	372,039.87
FED HM LN PC POOL Q28604	FIXED INCOME	202,543.82	$	209,895.88
FED HM LN PC POOL Q28605	FIXED INCOME	362,954.36	$	375,116.27
FED HM LN PC POOL Q28990	FIXED INCOME	1,891,882.88	$	1,953,516.74
FED HM LN PC POOL Q29187	FIXED INCOME	390,122.91	$	421,900.92
FED HM LN PC POOL Q29348	FIXED INCOME	3,143,144.38	$	3,245,530.08
FED HM LN PC POOL Q29916	FIXED INCOME	707,323.11	$	748,621.61
FED HM LN PC POOL Q29920	FIXED INCOME	795,643.25	$	868,581.18
FED HM LN PC POOL Q30237	FIXED INCOME	5,607,029.38	$	5,959,874.08
FED HM LN PC POOL Q31128	FIXED INCOME	56,938.59	$	60,451.41
FED HM LN PC POOL Q31338	FIXED INCOME	138,802.97	$	147,366.70
FED HM LN PC POOL Q32070	FIXED INCOME	2,179,207.60	$	2,304,665.63
FED HM LN PC POOL Q32857	FIXED INCOME	1,939,790.53	$	1,938,168.46
FED HM LN PC POOL Q32859	FIXED INCOME	5,524,402.53	$	5,697,527.31
FED HM LN PC POOL Q33285	FIXED INCOME	14,019,757.71	$	14,443,756.82
FED HM LN PC POOL Q34590	FIXED INCOME	2,169,259.80	$	2,167,445.84
FED HM LN PC POOL Q34661	FIXED INCOME	1,060,607.72	$	1,059,720.83
FED HM LN PC POOL Q34966	FIXED INCOME	681,555.35	$	720,584.50
FED HM LN PC POOL Q35614	FIXED INCOME	1,496,725.77	$	1,543,632.42
FED HM LN PC POOL Q35905	FIXED INCOME	84,515.33	$	87,174.53
FED HM LN PC POOL Q36302	FIXED INCOME	128,462.59	$	133,125.85
FED HM LN PC POOL Q36305	FIXED INCOME	1,060,773.32	$	1,094,016.88
FED HM LN PC POOL Q36965	FIXED INCOME	1,302,701.45	$	1,345,467.22
FED HM LN PC POOL Q36968	FIXED INCOME	1,788,961.21	$	1,845,248.87
FED HM LN PC POOL Q36972	FIXED INCOME	1,318,802.41	$	1,399,359.85
FED HM LN PC POOL Q37955	FIXED INCOME	185,693.00	$	197,150.76
FED HM LN PC POOL Q37957	FIXED INCOME	240,633.00	$	255,198.37
FED HM LN PC POOL U89032	FIXED INCOME	4,891,387.63	$	4,989,693.37
FED HM LN PC POOL U90245	FIXED INCOME	84,708.57	$	87,520.31
FED HM LN PC POOL U90316	FIXED INCOME	2,515,227.87	$	2,678,634.10
FED HM LN PC POOL U91254	FIXED INCOME	1,132,623.34	$	1,205,984.11
FED HM LN PC POOL U92272	FIXED INCOME	273,862.99	$	301,434.89
FED HM LN PC POOL U95137	FIXED INCOME	726,553.50	$	773,922.70
FED HM LN PC POOL U99076	FIXED INCOME	2,268,870.13	$	2,497,084.86
FED HM LN PC POOL U99084	FIXED INCOME	1,811,216.52	$	1,993,068.24
FED HM LN PC POOL U99091	FIXED INCOME	559,674.45	$	616,168.52
FED HM LN PC POOL U99124	FIXED INCOME	4,692,961.27	$	4,848,464.65
FED HM LN PC POOL V60693	FIXED INCOME	1,971,307.48	$	1,991,599.07
FED HM LN PC POOL V60696	FIXED INCOME	276,546.58	$	285,649.23
FED HM LN PC POOL V60721	FIXED INCOME	2,651,296.98	$	2,678,593.89
FED HM LN PC POOL V60723	FIXED INCOME	2,375,884.93	$	2,455,242.69
FED HM LN PC POOL V60724	FIXED INCOME	407,154.14	$	420,564.24
FED HM LN PC POOL V60796	FIXED INCOME	842,799.84	$	851,294.83
FED HM LN PC POOL V60886	FIXED INCOME	934,989.30	$	944,640.93
FED HM LN PC POOL V60902	FIXED INCOME	674,479.94	$	681,439.45
FED HM LN PC POOL V60903	FIXED INCOME	681,119.38	$	688,043.01

FED HM LN PC POOL V60904	FIXED INCOME	1,389,987.05	$	1,403,997.41
FED HM LN PC POOL V60905	FIXED INCOME	61,376.41	$	61,995.05
FED HM LN PC POOL V60908	FIXED INCOME	1,392,533.78	$	1,439,217.89
FED HM LN PC POOL V60909	FIXED INCOME	209,396.91	$	216,414.73
FED HM LN PC POOL V80169	FIXED INCOME	7,690,175.41	$	7,693,387.67
FED HM LN PC POOL V80355	FIXED INCOME	1,713,027.36	$	1,776,151.32
FED HM LN PC POOL V80804	FIXED INCOME	188,351.58	$	211,731.99
FED HM LN PC POOL Z40054	FIXED INCOME	899,194.60	$	952,692.05
FED REPUBLIC OF BRAZIL	FIXED INCOME	1,530,000.00	$	1,021,275.00
FED REPUBLIC OF BRAZIL	FIXED INCOME	300,000.00	$	228,000.00
FED REPUBLIC OF BRAZIL	FIXED INCOME	3,060,000.00	$	2,218,500.00
FED REPUBLIC OF BRAZIL	FIXED INCOME	856,000.00	$	689,080.00
FED REPUBLIC OF BRAZIL	FIXED INCOME	4,840,000.00	$	3,896,200.00
FED REPUBLIC OF BRAZIL	FIXED INCOME	400,000.00	$	304,000.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	4,950,000.00	$	4,890,194.10
FEDERAL HOME LOAN BANK	FIXED INCOME	120,000.00	$	119,830.80
FEDERAL HOME LOAN BANK	FIXED INCOME	105,000.00	$	124,445.16
FEDERAL HOME LOAN BANK	FIXED INCOME	2,000,000.00	$	1,994,786.00
FEDERAL HOME LOAN BANK	FIXED INCOME	445,000.00	$	514,472.96
FEDERAL HOME LOAN BANK	FIXED INCOME	7,775,000.00	$	7,755,632.48
FEDERAL HOME LOAN BANK	FIXED INCOME	545,000.00	$	600,850.51
FEDERAL HOME LOAN BANK	FIXED INCOME	3,310,000.00	$	4,020,570.94
FEDERAL HOME LOAN BANK	FIXED INCOME	4,700,000.00	$	4,646,589.20
FEDERAL HOME LOAN BANK	FIXED INCOME	8,850,000.00	$	8,688,478.65
FEDERAL HOME LOAN BANK	FIXED INCOME	6,100,000.00	$	6,531,483.50
FEDEX CORP	FIXED INCOME	4,580,000.00	$	4,169,128.20
FEDEX CORP	FIXED INCOME	1,080,000.00	$	934,779.96
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	38,480,000.00	$	1,647,351.89
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	3,347,540.19	$	250,505.14
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	2,683,738.01	$	143,819.37
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	3,447,269.71	$	115,429.07
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	834,062.45	$	61,253.96
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	8,752,380.25	$	316,646.24
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	3,820,000.00	$	3,908,394.80
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	9,100,000.00	$	9,051,404.18
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	500,000.00	$	522,477.65
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	3,300,000.00	$	3,405,298.38
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	3,500,000.00	$	3,596,369.70
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	6,400,000.00	$	6,301,495.04
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	875,272.58	$	898,507.65
FHLMC TBA 15 YR 2.5	FIXED INCOME	5,500,000.00	$	5,538,063.14
FHLMC TBA 15 YR 2.5	FIXED INCOME	100,000.00	$	100,887.37
FHLMC TBA 15 YR 2.5	FIXED INCOME	(6,242,000.00)	$	(6,297,389.64)
FHLMC TBA 15 YR 3	FIXED INCOME	100,000.00	$	103,047.36
FHLMC TBA 15 YR 3	FIXED INCOME	(8,173,000.00)	$	(8,422,060.73)
FHLMC TBA 15 YR 4.5	FIXED INCOME	100,000.00	$	103,236.96
FHLMC TBA 30 YR 3	FIXED INCOME	7,845,000.00	$	7,832,041.63
FHLMC TBA 30 YR 3	FIXED INCOME	(1,720,000.00)	$	(1,717,158.90)
FHLMC TBA 30 YR 3.5	FIXED INCOME	15,685,000.00	$	16,145,899.02

FHLMC TBA 30 YR 3.5	FIXED INCOME	37,322,441.00	$	38,450,555.45
FHLMC TBA 30 YR 3.5	FIXED INCOME	(26,302,000.00)	$	(27,097,008.72)
FHLMC TBA 30 YR 3.5	FIXED INCOME	14,000,000.00	$	14,411,385.80
FHLMC TBA 30 YR 3.5	FIXED INCOME	(26,902,000.00)	$	(27,692,507.20)
FHLMC TBA 30 YR 3.5	FIXED INCOME	(14,000,000.00)	$	(14,380,760.80)
FHLMC TBA 30 YR 3.5	FIXED INCOME	(10,000,000.00)	$	(10,293,847.00)
FHLMC TBA 30 YR 4	FIXED INCOME	9,990,000.00	$	10,553,302.13
FHLMC TBA 30 YR 4	FIXED INCOME	2,240,000.00	$	2,366,305.98
FHLMC TBA 30 YR 4	FIXED INCOME	1,100,000.00	$	1,159,704.94
FHLMC TBA 30 YR 4	FIXED INCOME	10,000,000.00	$	10,563,866.00
FHLMC TBA 30 YR 4.5	FIXED INCOME	6,995,000.00	$	7,535,363.75
FHLMC TBA 30 YR 5	FIXED INCOME	200,000.00	$	218,460.16
FHLMC TBA 30 YR 5	FIXED INCOME	(9,000,000.00)	$	(9,830,707.20)
FHLMC TBA 30 YR 5.5	FIXED INCOME	2,300,000.00	$	2,543,737.21
FICO STRIP PRN16	FIXED INCOME	2,420,000.00	$	2,291,132.58
FIDELITY NATIONAL INFORM	FIXED INCOME	5,150,000.00	$	5,217,089.05
FIDELITY NATIONAL INFORM	FIXED INCOME	3,880,000.00	$	3,930,544.76
FIELDSTONE MORTGAGE INVESTMENT	FIXED INCOME	1,654,007.96	$	1,609,709.66
FIFTH THIRD BANCORP	FIXED INCOME	1,400,000.00	$	1,402,475.20
FIFTH THIRD BANK	FIXED INCOME	3,355,000.00	$	3,366,094.99
FIRST AMERICAN FINANCIAL	FIXED INCOME	2,600,000.00	$	2,632,185.40
FIRST CHI NBD INST CAP I	FIXED INCOME	140,000.00	$	119,700.00
FIRST DATA CORPORATION	FIXED INCOME	830,000.00	$	825,850.00
FIRST DATA CORPORATION	FIXED INCOME	2,125,000.00	$	2,135,625.00
FIRST DATA CORPORATION	FIXED INCOME	633,000.00	$	663,858.75
FIRST DATA CORPORATION	FIXED INCOME	1,036,000.00	$	1,041,180.00
FIRST HORIZON MORTGAGE PASS TH	FIXED INCOME	1,605,660.51	$	1,418,633.49
FIRST TENNESSEE BANK	FIXED INCOME	4,055,000.00	$	4,024,153.62
FIRSTENERGY CORP	FIXED INCOME	570,000.00	$	572,594.07
FIRSTENERGY CORP	FIXED INCOME	2,350,000.00	$	2,390,868.85
FIRSTENERGY CORP	FIXED INCOME	6,650,000.00	$	8,099,586.95
FIRSTENERGY CORP	FIXED INCOME	4,500,000.00	$	4,520,479.50
FIRSTENERGY CORP	FIXED INCOME	200,000.00	$	203,478.20
FISERV INC	FIXED INCOME	3,225,000.00	$	3,198,238.95
FIVE CORNERS FUNDING TRS	FIXED INCOME	10,790,000.00	$	11,264,576.57
FLORIDA EAST COAST HLDGS	FIXED INCOME	1,200,000.00	$	1,098,000.00
FLORIDA EAST COAST HLDGS	FIXED INCOME	121,000.00	$	110,715.00
FLORIDA GAS TRANSMISSION	FIXED INCOME	4,300,000.00	$	4,844,990.60
FLORIDA POWER + LIGHT CO	FIXED INCOME	2,157,000.00	$	2,145,746.93
FLORIDA POWER + LIGHT CO	FIXED INCOME	2,500,000.00	$	2,367,315.00
FMG RESOURCES AUG 2006	FIXED INCOME	1,410,000.00	$	1,290,150.00
FMS WERTMANAGEMENT	FIXED INCOME	1,190,000.00	$	1,183,106.33
FMS WERTMANAGEMENT	FIXED INCOME	5,125,000.00	$	5,122,386.25
FMS WERTMANAGEMENT	FIXED INCOME	3,050,000.00	$	3,044,015.90
FMS WERTMANAGEMENT	FIXED INCOME	9,400,000.00	$	9,395,206.00
FNMA POOL 050964	FIXED INCOME	396.24	$	449.38
FNMA POOL 070338	FIXED INCOME	36.90	$	36.94
FNMA POOL 070991	FIXED INCOME	-	$	-
FNMA POOL 190307	FIXED INCOME	3,931.13	$	4,638.61

FNMA POOL 190317	FIXED INCOME	5,321.18	$	6,662.90
FNMA POOL 190361	FIXED INCOME	1,241,862.77	$	1,410,424.85
FNMA POOL 190371	FIXED INCOME	486,879.79	$	560,414.83
FNMA POOL 190380	FIXED INCOME	358,104.47	$	409,258.44
FNMA POOL 190391	FIXED INCOME	108,690.33	$	122,942.54
FNMA POOL 190396	FIXED INCOME	908,644.48	$	982,776.94
FNMA POOL 190397	FIXED INCOME	11,013.85	$	12,138.69
FNMA POOL 207421	FIXED INCOME	2,696.03	$	2,742.93
FNMA POOL 250102	FIXED INCOME	5,221.36	$	5,944.69
FNMA POOL 250144	FIXED INCOME	25,171.22	$	28,646.00
FNMA POOL 250508	FIXED INCOME	2,517.46	$	2,840.87
FNMA POOL 251237	FIXED INCOME	7,959.82	$	8,984.39
FNMA POOL 251507	FIXED INCOME	3,404.64	$	3,890.98
FNMA POOL 251729	FIXED INCOME	2,472.05	$	2,825.17
FNMA POOL 251787	FIXED INCOME	2,219.48	$	2,536.52
FNMA POOL 251825	FIXED INCOME	6,506.76	$	7,436.23
FNMA POOL 251971	FIXED INCOME	18,761.68	$	21,556.09
FNMA POOL 252023	FIXED INCOME	826.36	$	944.40
FNMA POOL 252207	FIXED INCOME	2,363.51	$	2,701.13
FNMA POOL 252210	FIXED INCOME	945.45	$	1,080.50
FNMA POOL 252348	FIXED INCOME	5,196.18	$	5,938.44
FNMA POOL 252499	FIXED INCOME	4,354.12	$	4,976.09
FNMA POOL 252568	FIXED INCOME	2,673.89	$	3,095.00
FNMA POOL 252925	FIXED INCOME	10,378.36	$	12,349.00
FNMA POOL 253113	FIXED INCOME	35,402.62	$	41,989.47
FNMA POOL 253184	FIXED INCOME	7,353.97	$	9,121.37
FNMA POOL 253356	FIXED INCOME	4,681.92	$	5,832.19
FNMA POOL 253553	FIXED INCOME	42,845.87	$	49,171.32
FNMA POOL 253607	FIXED INCOME	16,674.24	$	18,673.69
FNMA POOL 253643	FIXED INCOME	6,091.75	$	7,144.77
FNMA POOL 253644	FIXED INCOME	10,798.71	$	13,349.54
FNMA POOL 253801	FIXED INCOME	1,721.92	$	1,943.13
FNMA POOL 253813	FIXED INCOME	5,600.88	$	6,563.83
FNMA POOL 253850	FIXED INCOME	83.36	$	83.75
FNMA POOL 253891	FIXED INCOME	4,706.03	$	5,595.59
FNMA POOL 253974	FIXED INCOME	59,482.07	$	64,686.70
FNMA POOL 253975	FIXED INCOME	3,609.33	$	3,840.56
FNMA POOL 254046	FIXED INCOME	17,555.48	$	17,729.39
FNMA POOL 254148	FIXED INCOME	1,403.26	$	1,601.14
FNMA POOL 254236	FIXED INCOME	24,215.07	$	24,780.13
FNMA POOL 254335	FIXED INCOME	76,480.67	$	90,542.57
FNMA POOL 254360	FIXED INCOME	215,436.33	$	246,357.09
FNMA POOL 254383	FIXED INCOME	20,010.83	$	24,378.15
FNMA POOL 254416	FIXED INCOME	2,865.42	$	3,345.61
FNMA POOL 254428	FIXED INCOME	2,389.23	$	2,526.68
FNMA POOL 254446	FIXED INCOME	13,129.05	$	15,358.61
FNMA POOL 254453	FIXED INCOME	15,879.55	$	17,327.74
FNMA POOL 254510	FIXED INCOME	53,420.14	$	55,313.03
FNMA POOL 254548	FIXED INCOME	229,623.46	$	257,650.38

FNMA POOL 254588	FIXED INCOME	-	$	-
FNMA POOL 254662	FIXED INCOME	60,814.37	$	66,887.14
FNMA POOL 254692	FIXED INCOME	5,696.04	$	6,402.34
FNMA POOL 254766	FIXED INCOME	189,321.48	$	209,427.07
FNMA POOL 254793	FIXED INCOME	187,818.76	$	207,778.72
FNMA POOL 254797	FIXED INCOME	1,867,929.08	$	2,054,455.79
FNMA POOL 254846	FIXED INCOME	233,588.40	$	252,281.85
FNMA POOL 254908	FIXED INCOME	214,325.49	$	235,727.50
FNMA POOL 254908	FIXED INCOME	38,098.44	$	41,902.85
FNMA POOL 254911	FIXED INCOME	510,907.86	$	561,925.84
FNMA POOL 254915	FIXED INCOME	150,198.94	$	162,218.95
FNMA POOL 254985	FIXED INCOME	85,094.53	$	93,591.86
FNMA POOL 254986	FIXED INCOME	115,667.74	$	128,784.92
FNMA POOL 255113	FIXED INCOME	57,369.31	$	63,098.07
FNMA POOL 255114	FIXED INCOME	59,252.57	$	65,169.38
FNMA POOL 255217	FIXED INCOME	13,684.14	$	14,779.24
FNMA POOL 255269	FIXED INCOME	35,756.27	$	40,334.53
FNMA POOL 255312	FIXED INCOME	68,461.56	$	75,649.48
FNMA POOL 255456	FIXED INCOME	804,050.67	$	895,233.18
FNMA POOL 255550	FIXED INCOME	678,700.25	$	755,667.53
FNMA POOL 255809	FIXED INCOME	118,690.84	$	132,150.85
FNMA POOL 255813	FIXED INCOME	613,759.33	$	677,064.42
FNMA POOL 255814	FIXED INCOME	398,068.41	$	447,086.16
FNMA POOL 255892	FIXED INCOME	92,351.07	$	101,573.02
FNMA POOL 255894	FIXED INCOME	85,958.32	$	94,541.90
FNMA POOL 256379	FIXED INCOME	3,392.34	$	3,512.54
FNMA POOL 256436	FIXED INCOME	218,666.39	$	246,766.45
FNMA POOL 256532	FIXED INCOME	68,058.07	$	70,469.64
FNMA POOL 256532	FIXED INCOME	2,159.65	$	2,236.18
FNMA POOL 256588	FIXED INCOME	2,547.87	$	2,638.15
FNMA POOL 256605	FIXED INCOME	1,071.17	$	1,109.13
FNMA POOL 256635	FIXED INCOME	54,961.05	$	60,449.32
FNMA POOL 256681	FIXED INCOME	117,406.38	$	121,566.56
FNMA POOL 256681	FIXED INCOME	9,611.87	$	9,952.46
FNMA POOL 256711	FIXED INCOME	28,685.21	$	32,036.77
FNMA POOL 256715	FIXED INCOME	57,079.83	$	64,412.77
FNMA POOL 256718	FIXED INCOME	3,680.83	$	3,811.26
FNMA POOL 256755	FIXED INCOME	107,109.64	$	110,904.96
FNMA POOL 256755	FIXED INCOME	14,727.22	$	15,249.06
FNMA POOL 256822	FIXED INCOME	721,999.74	$	794,096.82
FNMA POOL 256851	FIXED INCOME	1,125,741.62	$	1,254,418.21
FNMA POOL 257057	FIXED INCOME	145,950.40	$	160,524.64
FNMA POOL 257189	FIXED INCOME	77,524.68	$	80,437.88
FNMA POOL 257231	FIXED INCOME	544,116.15	$	607,665.20
FNMA POOL 257238	FIXED INCOME	78,948.04	$	86,831.59
FNMA POOL 257324	FIXED INCOME	227,974.18	$	250,739.11
FNMA POOL 257350	FIXED INCOME	65,166.01	$	73,687.52
FNMA POOL 257411	FIXED INCOME	48,132.35	$	51,560.44
FNMA POOL 261726	FIXED INCOME	1,209.35	$	1,364.71

FNMA POOL 264109	FIXED INCOME	16,463.94	$	18,815.76
FNMA POOL 290487	FIXED INCOME	517.79	$	519.66
FNMA POOL 294690	FIXED INCOME	15,976.38	$	18,028.84
FNMA POOL 303088	FIXED INCOME	380.98	$	385.52
FNMA POOL 303157	FIXED INCOME	3,766.99	$	4,059.53
FNMA POOL 303178	FIXED INCOME	70,877.95	$	80,355.44
FNMA POOL 303178	FIXED INCOME	9,030.78	$	10,238.34
FNMA POOL 303372	FIXED INCOME	887.48	$	899.30
FNMA POOL 303999	FIXED INCOME	39,387.26	$	43,875.32
FNMA POOL 310048	FIXED INCOME	670,529.31	$	766,312.08
FNMA POOL 310085	FIXED INCOME	169,410.77	$	186,887.15
FNMA POOL 310125	FIXED INCOME	1,795,667.20	$	1,822,946.37
FNMA POOL 310156	FIXED INCOME	4,301,520.28	$	4,731,059.30
FNMA POOL 310163	FIXED INCOME	647,125.88	$	711,746.25
FNMA POOL 313197	FIXED INCOME	23,131.21	$	23,475.00
FNMA POOL 313328	FIXED INCOME	14,309.58	$	15,082.69
FNMA POOL 313499	FIXED INCOME	4,539.84	$	4,850.08
FNMA POOL 313544	FIXED INCOME	12,909.05	$	13,913.17
FNMA POOL 318957	FIXED INCOME	307.39	$	311.51
FNMA POOL 319640	FIXED INCOME	269.45	$	285.94
FNMA POOL 323003	FIXED INCOME	418.72	$	478.53
FNMA POOL 323287	FIXED INCOME	689.53	$	788.03
FNMA POOL 323397	FIXED INCOME	1,932.14	$	2,208.14
FNMA POOL 323632	FIXED INCOME	618.25	$	706.56
FNMA POOL 323868	FIXED INCOME	4,772.89	$	5,424.83
FNMA POOL 325321	FIXED INCOME	7,271.32	$	8,310.00
FNMA POOL 331083	FIXED INCOME	685.35	$	693.89
FNMA POOL 344903	FIXED INCOME	479,357.05	$	546,713.69
FNMA POOL 357822	FIXED INCOME	336,029.60	$	377,413.29
FNMA POOL 357822	FIXED INCOME	25,679.96	$	28,842.57
FNMA POOL 358467	FIXED INCOME	4,241.62	$	4,256.04
FNMA POOL 363514	FIXED INCOME	4,776.70	$	4,800.68
FNMA POOL 373922	FIXED INCOME	57,223.88	$	63,917.43
FNMA POOL 417005	FIXED INCOME	22,421.83	$	25,624.71
FNMA POOL 418026	FIXED INCOME	24,880.66	$	28,077.03
FNMA POOL 418497	FIXED INCOME	1,668.88	$	1,883.28
FNMA POOL 420784	FIXED INCOME	1,234.92	$	1,411.32
FNMA POOL 425587	FIXED INCOME	1,418.45	$	1,621.07
FNMA POOL 426871	FIXED INCOME	3,592.75	$	3,630.25
FNMA POOL 428063	FIXED INCOME	561.95	$	642.22
FNMA POOL 429560	FIXED INCOME	1,636.73	$	1,870.53
FNMA POOL 432567	FIXED INCOME	933.39	$	943.88
FNMA POOL 437733	FIXED INCOME	2,152.92	$	2,429.50
FNMA POOL 438883	FIXED INCOME	1,588.65	$	1,815.58
FNMA POOL 450295	FIXED INCOME	29,448.52	$	33,231.72
FNMA POOL 452195	FIXED INCOME	488.74	$	551.57
FNMA POOL 462084	FIXED INCOME	-	$	-
FNMA POOL 466573	FIXED INCOME	12,369,596.07	$	12,981,251.44
FNMA POOL 468551	FIXED INCOME	500,000.00	$	540,242.92

FNMA POOL 471719	FIXED INCOME	2,905,791.14	$	2,955,700.75
FNMA POOL 481378	FIXED INCOME	5,217.54	$	5,962.85
FNMA POOL 490105	FIXED INCOME	1,096.00	$	1,252.56
FNMA POOL 492897	FIXED INCOME	1,125.23	$	1,285.97
FNMA POOL 496273	FIXED INCOME	695.47	$	794.82
FNMA POOL 503226	FIXED INCOME	891.88	$	1,019.28
FNMA POOL 503230	FIXED INCOME	708.78	$	810.03
FNMA POOL 508607	FIXED INCOME	50,670.60	$	57,908.72
FNMA POOL 508698	FIXED INCOME	14,921.59	$	17,053.09
FNMA POOL 509728	FIXED INCOME	1,959.79	$	2,239.74
FNMA POOL 514078	FIXED INCOME	6,410.89	$	7,326.66
FNMA POOL 516133	FIXED INCOME	906.45	$	908.89
FNMA POOL 518115	FIXED INCOME	138.51	$	141.28
FNMA POOL 519876	FIXED INCOME	906.04	$	979.61
FNMA POOL 526353	FIXED INCOME	334.88	$	360.56
FNMA POOL 527044	FIXED INCOME	769.37	$	794.10
FNMA POOL 527289	FIXED INCOME	3,197.93	$	3,654.74
FNMA POOL 527750	FIXED INCOME	1,813.15	$	1,902.98
FNMA POOL 527767	FIXED INCOME	300.68	$	305.99
FNMA POOL 530817	FIXED INCOME	1,456.24	$	1,472.12
FNMA POOL 532907	FIXED INCOME	4,031.47	$	4,153.07
FNMA POOL 533185	FIXED INCOME	26,706.36	$	28,249.25
FNMA POOL 535023	FIXED INCOME	5,572.95	$	6,406.04
FNMA POOL 535039	FIXED INCOME	4,119.58	$	4,947.91
FNMA POOL 535095	FIXED INCOME	22,685.62	$	28,052.68
FNMA POOL 535425	FIXED INCOME	51.09	$	57.71
FNMA POOL 535440	FIXED INCOME	5,684.21	$	7,034.95
FNMA POOL 535481	FIXED INCOME	1,131.23	$	1,329.63
FNMA POOL 535488	FIXED INCOME	9,711.55	$	11,660.74
FNMA POOL 535533	FIXED INCOME	19,148.55	$	23,667.29
FNMA POOL 535597	FIXED INCOME	3,317.56	$	3,862.54
FNMA POOL 535608	FIXED INCOME	128,852.72	$	148,502.27
FNMA POOL 535667	FIXED INCOME	1,493.95	$	1,754.60
FNMA POOL 535714	FIXED INCOME	4,576.52	$	5,254.47
FNMA POOL 535751	FIXED INCOME	574.90	$	665.15
FNMA POOL 535834	FIXED INCOME	12,875.95	$	14,715.23
FNMA POOL 535846	FIXED INCOME	4,860.18	$	4,872.65
FNMA POOL 535903	FIXED INCOME	9,915.15	$	11,221.09
FNMA POOL 535996	FIXED INCOME	2,343.35	$	2,869.94
FNMA POOL 536142	FIXED INCOME	23,460.52	$	25,166.14
FNMA POOL 536495	FIXED INCOME	41,074.62	$	44,653.86
FNMA POOL 536597	FIXED INCOME	6,530.58	$	6,678.79
FNMA POOL 536909	FIXED INCOME	183.68	$	197.79
FNMA POOL 537102	FIXED INCOME	4,257.32	$	4,312.43
FNMA POOL 537807	FIXED INCOME	121.68	$	127.53
FNMA POOL 538886	FIXED INCOME	1,194.76	$	1,365.67
FNMA POOL 542073	FIXED INCOME	104.91	$	105.16
FNMA POOL 543845	FIXED INCOME	2,270.23	$	2,646.45
FNMA POOL 544046	FIXED INCOME	70,385.37	$	81,064.79

FNMA POOL 544397	FIXED INCOME	8,731.96	$	8,982.67
FNMA POOL 545138	FIXED INCOME	6,742.82	$	7,879.72
FNMA POOL 545240	FIXED INCOME	2,080.67	$	2,465.12
FNMA POOL 545400	FIXED INCOME	618.16	$	627.40
FNMA POOL 545481	FIXED INCOME	90,115.11	$	100,876.64
FNMA POOL 545562	FIXED INCOME	7,190.11	$	8,511.66
FNMA POOL 545604	FIXED INCOME	4,444.00	$	5,250.11
FNMA POOL 545609	FIXED INCOME	8,207.40	$	9,750.98
FNMA POOL 545612	FIXED INCOME	2,128.31	$	2,638.08
FNMA POOL 545613	FIXED INCOME	99,158.73	$	118,308.08
FNMA POOL 545684	FIXED INCOME	0.01	$	0.01
FNMA POOL 545699	FIXED INCOME	414.87	$	478.88
FNMA POOL 545967	FIXED INCOME	60,284.23	$	61,809.67
FNMA POOL 546261	FIXED INCOME	991.78	$	1,020.56
FNMA POOL 547078	FIXED INCOME	4,352.83	$	4,496.02
FNMA POOL 548662	FIXED INCOME	65,846.69	$	69,465.34
FNMA POOL 548965	FIXED INCOME	885.41	$	998.10
FNMA POOL 549129	FIXED INCOME	963.70	$	967.31
FNMA POOL 549167	FIXED INCOME	12,950.33	$	13,414.55
FNMA POOL 551217	FIXED INCOME	3,639.85	$	4,115.00
FNMA POOL 554471	FIXED INCOME	19,359.41	$	22,081.76
FNMA POOL 555092	FIXED INCOME	310,028.35	$	321,013.89
FNMA POOL 555170	FIXED INCOME	53,591.00	$	54,588.63
FNMA POOL 555219	FIXED INCOME	6,516.35	$	7,434.35
FNMA POOL 555326	FIXED INCOME	498,565.33	$	569,940.68
FNMA POOL 555421	FIXED INCOME	254,568.20	$	281,669.22
FNMA POOL 555439	FIXED INCOME	208,970.30	$	213,879.21
FNMA POOL 555445	FIXED INCOME	8,125.52	$	8,441.42
FNMA POOL 555458	FIXED INCOME	504,132.36	$	574,503.81
FNMA POOL 555515	FIXED INCOME	26,843.06	$	27,488.40
FNMA POOL 555531	FIXED INCOME	3,016.71	$	3,391.56
FNMA POOL 555531	FIXED INCOME	1,546,889.09	$	1,739,100.42
FNMA POOL 555743	FIXED INCOME	226,772.57	$	250,877.96
FNMA POOL 555932	FIXED INCOME	100,083.54	$	101,713.44
FNMA POOL 556039	FIXED INCOME	106,051.45	$	114,318.43
FNMA POOL 556519	FIXED INCOME	52.23	$	52.21
FNMA POOL 556763	FIXED INCOME	27,493.97	$	28,011.72
FNMA POOL 557478	FIXED INCOME	37,854.11	$	41,019.05
FNMA POOL 559286	FIXED INCOME	1,117.84	$	1,146.31
FNMA POOL 561238	FIXED INCOME	23,127.30	$	24,759.94
FNMA POOL 561258	FIXED INCOME	235.02	$	245.13
FNMA POOL 561775	FIXED INCOME	13,869.73	$	16,001.39
FNMA POOL 561790	FIXED INCOME	2,082.16	$	2,257.43
FNMA POOL 562117	FIXED INCOME	4,171.75	$	4,232.54
FNMA POOL 562653	FIXED INCOME	114.62	$	114.97
FNMA POOL 562827	FIXED INCOME	32,119.80	$	33,012.16
FNMA POOL 563870	FIXED INCOME	-	$	-
FNMA POOL 564114	FIXED INCOME	892.25	$	917.35
FNMA POOL 567535	FIXED INCOME	470.96	$	472.52

FNMA POOL 568335	FIXED INCOME	25,731.31	$	28,903.14
FNMA POOL 568516	FIXED INCOME	23,508.86	$	24,171.78
FNMA POOL 568551	FIXED INCOME	607.76	$	655.01
FNMA POOL 568656	FIXED INCOME	3,759.64	$	3,791.06
FNMA POOL 568984	FIXED INCOME	16,655.95	$	17,224.70
FNMA POOL 570320	FIXED INCOME	769.96	$	871.99
FNMA POOL 570543	FIXED INCOME	260,781.31	$	306,240.95
FNMA POOL 571054	FIXED INCOME	2,693.09	$	2,723.78
FNMA POOL 572793	FIXED INCOME	172.24	$	172.28
FNMA POOL 573111	FIXED INCOME	4,700.66	$	4,715.02
FNMA POOL 573377	FIXED INCOME	21,439.18	$	23,832.73
FNMA POOL 580050	FIXED INCOME	5,686.66	$	5,833.75
FNMA POOL 581197	FIXED INCOME	826.71	$	944.80
FNMA POOL 581437	FIXED INCOME	43,912.69	$	51,226.72
FNMA POOL 582122	FIXED INCOME	4,638.80	$	4,689.63
FNMA POOL 582599	FIXED INCOME	1,302.35	$	1,488.39
FNMA POOL 583314	FIXED INCOME	2,156.23	$	2,213.04
FNMA POOL 583354	FIXED INCOME	528.88	$	549.89
FNMA POOL 583882	FIXED INCOME	446.58	$	510.37
FNMA POOL 584927	FIXED INCOME	364.33	$	416.37
FNMA POOL 586200	FIXED INCOME	281.14	$	321.30
FNMA POOL 588355	FIXED INCOME	23,779.35	$	24,277.95
FNMA POOL 591474	FIXED INCOME	7,906.89	$	9,114.57
FNMA POOL 600187	FIXED INCOME	164,240.61	$	187,484.11
FNMA POOL 600950	FIXED INCOME	25,344.33	$	29,111.27
FNMA POOL 601196	FIXED INCOME	218.80	$	221.09
FNMA POOL 602073	FIXED INCOME	28,584.49	$	32,351.05
FNMA POOL 603281	FIXED INCOME	182.94	$	209.07
FNMA POOL 606349	FIXED INCOME	126.64	$	131.22
FNMA POOL 609492	FIXED INCOME	13,677.52	$	15,660.75
FNMA POOL 610756	FIXED INCOME	20,393.03	$	21,316.36
FNMA POOL 612660	FIXED INCOME	865.61	$	873.85
FNMA POOL 616904	FIXED INCOME	21,314.78	$	23,042.11
FNMA POOL 617105	FIXED INCOME	1,110.55	$	1,294.43
FNMA POOL 619080	FIXED INCOME	492.72	$	570.99
FNMA POOL 619936	FIXED INCOME	12,516.10	$	12,671.67
FNMA POOL 620204	FIXED INCOME	642.27	$	646.14
FNMA POOL 620595	FIXED INCOME	573.42	$	655.33
FNMA POOL 621284	FIXED INCOME	2,776.19	$	3,257.51
FNMA POOL 621831	FIXED INCOME	12,766.55	$	12,929.31
FNMA POOL 622590	FIXED INCOME	3,029.55	$	3,462.31
FNMA POOL 624226	FIXED INCOME	598.02	$	619.21
FNMA POOL 624636	FIXED INCOME	81.83	$	93.52
FNMA POOL 625032	FIXED INCOME	12,531.49	$	12,686.87
FNMA POOL 625185	FIXED INCOME	2,619.30	$	3,095.75
FNMA POOL 625985	FIXED INCOME	480.60	$	497.63
FNMA POOL 625990	FIXED INCOME	247.82	$	250.94
FNMA POOL 626798	FIXED INCOME	416.58	$	421.62
FNMA POOL 628075	FIXED INCOME	213,812.01	$	249,571.52

FNMA POOL 628300	FIXED INCOME	519.99	$	521.54
FNMA POOL 630938	FIXED INCOME	1,548.96	$	1,568.70
FNMA POOL 633629	FIXED INCOME	4,187.10	$	4,200.03
FNMA POOL 634081	FIXED INCOME	-	$	-
FNMA POOL 635164	FIXED INCOME	686.29	$	784.32
FNMA POOL 635926	FIXED INCOME	2,137.17	$	2,143.71
FNMA POOL 636596	FIXED INCOME	1,282.92	$	1,290.64
FNMA POOL 636697	FIXED INCOME	325.54	$	367.54
FNMA POOL 636878	FIXED INCOME	14,528.81	$	15,027.67
FNMA POOL 636916	FIXED INCOME	319.64	$	325.18
FNMA POOL 637059	FIXED INCOME	27,810.37	$	28,226.55
FNMA POOL 640980	FIXED INCOME	953.90	$	1,090.16
FNMA POOL 642345	FIXED INCOME	61,016.74	$	69,732.77
FNMA POOL 645388	FIXED INCOME	274.35	$	313.54
FNMA POOL 646446	FIXED INCOME	91,738.84	$	93,591.29
FNMA POOL 648755	FIXED INCOME	10,147.55	$	11,597.09
FNMA POOL 650136	FIXED INCOME	3,889.76	$	4,084.84
FNMA POOL 651595	FIXED INCOME	892.53	$	1,039.47
FNMA POOL 653070	FIXED INCOME	238.59	$	272.67
FNMA POOL 653649	FIXED INCOME	2,676.46	$	3,058.78
FNMA POOL 654789	FIXED INCOME	908.26	$	1,027.40
FNMA POOL 655056	FIXED INCOME	5,151.79	$	5,887.71
FNMA POOL 655659	FIXED INCOME	3,634.72	$	4,153.93
FNMA POOL 657404	FIXED INCOME	85,566.63	$	88,818.79
FNMA POOL 657911	FIXED INCOME	181.58	$	188.01
FNMA POOL 660126	FIXED INCOME	55,293.64	$	63,872.88
FNMA POOL 662476	FIXED INCOME	1,250.30	$	1,428.90
FNMA POOL 667559	FIXED INCOME	45,814.35	$	51,470.80
FNMA POOL 667604	FIXED INCOME	99,489.40	$	111,410.66
FNMA POOL 667787	FIXED INCOME	63,410.56	$	65,029.27
FNMA POOL 668791	FIXED INCOME	27,362.08	$	28,204.97
FNMA POOL 670405	FIXED INCOME	493.10	$	563.54
FNMA POOL 673019	FIXED INCOME	768,044.49	$	795,259.38
FNMA POOL 674705	FIXED INCOME	69,371.86	$	71,829.98
FNMA POOL 674994	FIXED INCOME	82,703.85	$	85,634.38
FNMA POOL 677616	FIXED INCOME	316,068.40	$	359,413.33
FNMA POOL 678714	FIXED INCOME	253,674.13	$	279,005.39
FNMA POOL 679407	FIXED INCOME	5,803.22	$	6,008.85
FNMA POOL 681139	FIXED INCOME	1,175.68	$	1,327.34
FNMA POOL 683378	FIXED INCOME	12,592.02	$	13,042.80
FNMA POOL 687887	FIXED INCOME	704,823.08	$	805,478.37
FNMA POOL 688543	FIXED INCOME	11,402.69	$	13,011.11
FNMA POOL 689268	FIXED INCOME	129,630.11	$	142,574.65
FNMA POOL 689511	FIXED INCOME	5,593.16	$	6,287.09
FNMA POOL 695357	FIXED INCOME	144,405.45	$	158,825.42
FNMA POOL 695838	FIXED INCOME	11,848.24	$	12,264.20
FNMA POOL 695911	FIXED INCOME	307,492.98	$	317,759.88
FNMA POOL 696963	FIXED INCOME	0.01	$	0.01
FNMA POOL 697409	FIXED INCOME	18,438.96	$	21,072.90

FNMA POOL 699424	FIXED INCOME	838,068.03	$	957,551.34
FNMA POOL 703440	FIXED INCOME	2,818.65	$	2,901.57
FNMA POOL 703710	FIXED INCOME	130,459.53	$	135,082.23
FNMA POOL 704588	FIXED INCOME	2,280.21	$	2,539.22
FNMA POOL 711605	FIXED INCOME	230,787.84	$	249,257.17
FNMA POOL 712057	FIXED INCOME	20,897.03	$	21,594.66
FNMA POOL 720109	FIXED INCOME	1,699.75	$	1,908.89
FNMA POOL 721617	FIXED INCOME	0.01	$	0.01
FNMA POOL 723814	FIXED INCOME	47,351.16	$	48,936.63
FNMA POOL 725045	FIXED INCOME	183,786.20	$	189,941.37
FNMA POOL 725160	FIXED INCOME	130,305.72	$	132,566.51
FNMA POOL 725205	FIXED INCOME	2,832.91	$	3,133.93
FNMA POOL 725206	FIXED INCOME	1,360,658.89	$	1,530,978.67
FNMA POOL 725231	FIXED INCOME	4,511.61	$	4,990.69
FNMA POOL 725247	FIXED INCOME	137,252.17	$	140,793.65
FNMA POOL 725250	FIXED INCOME	162,366.11	$	179,614.54
FNMA POOL 725339	FIXED INCOME	88,202.46	$	92,427.98
FNMA POOL 725416	FIXED INCOME	89,326.48	$	91,559.18
FNMA POOL 725418	FIXED INCOME	34,957.04	$	40,491.92
FNMA POOL 725512	FIXED INCOME	194,953.45	$	198,353.73
FNMA POOL 725594	FIXED INCOME	304,915.18	$	342,693.07
FNMA POOL 725690	FIXED INCOME	58,188.54	$	66,292.27
FNMA POOL 725692	FIXED INCOME	1,193,708.29	$	1,265,643.41
FNMA POOL 725703	FIXED INCOME	106,853.43	$	121,802.24
FNMA POOL 725762	FIXED INCOME	94,342.42	$	107,504.07
FNMA POOL 725876	FIXED INCOME	51,501.61	$	54,262.71
FNMA POOL 725936	FIXED INCOME	329,806.83	$	337,333.75
FNMA POOL 725946	FIXED INCOME	261,019.84	$	293,652.62
FNMA POOL 725946	FIXED INCOME	643,390.53	$	723,827.40
FNMA POOL 727181	FIXED INCOME	30,776.63	$	34,298.94
FNMA POOL 730068	FIXED INCOME	2,777.66	$	2,866.83
FNMA POOL 730475	FIXED INCOME	81,709.01	$	90,399.54
FNMA POOL 730727	FIXED INCOME	14,044.41	$	15,652.60
FNMA POOL 730969	FIXED INCOME	4,546.14	$	5,026.72
FNMA POOL 733074	FIXED INCOME	62,452.85	$	69,084.63
FNMA POOL 735010	FIXED INCOME	93,552.52	$	98,288.37
FNMA POOL 735140	FIXED INCOME	6,125.26	$	6,672.49
FNMA POOL 735224	FIXED INCOME	1,601,569.29	$	1,802,855.77
FNMA POOL 735408	FIXED INCOME	159,941.22	$	168,956.42
FNMA POOL 735417	FIXED INCOME	12,220.88	$	14,143.60
FNMA POOL 735491	FIXED INCOME	279,017.41	$	289,686.53
FNMA POOL 735500	FIXED INCOME	401,529.71	$	452,000.78
FNMA POOL 735502	FIXED INCOME	275,700.78	$	313,345.42
FNMA POOL 735504	FIXED INCOME	131,740.92	$	150,378.36
FNMA POOL 735676	FIXED INCOME	235,589.44	$	260,393.34
FNMA POOL 735795	FIXED INCOME	464,457.36	$	513,608.08
FNMA POOL 735893	FIXED INCOME	168,445.22	$	185,844.39
FNMA POOL 735893	FIXED INCOME	39,658.27	$	43,754.68
FNMA POOL 735925	FIXED INCOME	330,430.06	$	364,590.50

FNMA POOL 735937	FIXED INCOME	8,361.16	$	8,776.12
FNMA POOL 735989	FIXED INCOME	1,868,780.45	$	2,098,301.02
FNMA POOL 738581	FIXED INCOME	2,999.40	$	3,514.93
FNMA POOL 738670	FIXED INCOME	189,572.56	$	208,864.35
FNMA POOL 738673	FIXED INCOME	73,152.90	$	75,599.50
FNMA POOL 739373	FIXED INCOME	253,370.19	$	278,725.33
FNMA POOL 740253	FIXED INCOME	1,997.99	$	2,283.40
FNMA POOL 740255	FIXED INCOME	67,325.09	$	74,466.49
FNMA POOL 741862	FIXED INCOME	9,391.79	$	10,540.42
FNMA POOL 742094	FIXED INCOME	1,198.62	$	1,245.08
FNMA POOL 743524	FIXED INCOME	764,018.02	$	844,554.52
FNMA POOL 743579	FIXED INCOME	2,086.91	$	2,348.95
FNMA POOL 745087	FIXED INCOME	14,841.17	$	16,625.92
FNMA POOL 745275	FIXED INCOME	328,856.08	$	362,840.05
FNMA POOL 745339	FIXED INCOME	455,468.32	$	510,786.75
FNMA POOL 745341	FIXED INCOME	402,972.57	$	483,945.72
FNMA POOL 745347	FIXED INCOME	145,509.39	$	164,939.88
FNMA POOL 745524	FIXED INCOME	180,276.80	$	189,468.86
FNMA POOL 745563	FIXED INCOME	10,776.32	$	12,239.77
FNMA POOL 745575	FIXED INCOME	345,874.52	$	401,151.53
FNMA POOL 745580	FIXED INCOME	1,586,176.13	$	1,749,601.08
FNMA POOL 745603	FIXED INCOME	1,985,906.25	$	2,091,594.49
FNMA POOL 745629	FIXED INCOME	241,314.95	$	248,697.44
FNMA POOL 745948	FIXED INCOME	148,437.31	$	169,641.06
FNMA POOL 745959	FIXED INCOME	1,126,637.96	$	1,259,242.38
FNMA POOL 748135	FIXED INCOME	119,323.54	$	136,368.49
FNMA POOL 748682	FIXED INCOME	136,497.22	$	141,056.56
FNMA POOL 749754	FIXED INCOME	590.02	$	674.30
FNMA POOL 750505	FIXED INCOME	894.23	$	1,021.97
FNMA POOL 753074	FIXED INCOME	245,576.64	$	274,215.95
FNMA POOL 753085	FIXED INCOME	-	$	-
FNMA POOL 753141	FIXED INCOME	1,694.37	$	1,906.77
FNMA POOL 755362	FIXED INCOME	44,404.86	$	50,747.94
FNMA POOL 755599	FIXED INCOME	233,958.79	$	260,975.78
FNMA POOL 755628	FIXED INCOME	2,377.90	$	2,615.35
FNMA POOL 755700	FIXED INCOME	1,505.43	$	1,631.58
FNMA POOL 756196	FIXED INCOME	127,060.33	$	143,078.07
FNMA POOL 756198	FIXED INCOME	2,902.86	$	3,233.47
FNMA POOL 758131	FIXED INCOME	1,003.49	$	1,127.75
FNMA POOL 759342	FIXED INCOME	0.01	$	0.01
FNMA POOL 761031	FIXED INCOME	377,217.35	$	416,940.48
FNMA POOL 761342	FIXED INCOME	917.14	$	949.46
FNMA POOL 761517	FIXED INCOME	74,470.90	$	77,635.04
FNMA POOL 761889	FIXED INCOME	1,742.32	$	1,962.87
FNMA POOL 766197	FIXED INCOME	13,511.98	$	15,209.35
FNMA POOL 767528	FIXED INCOME	2,298.07	$	2,586.14
FNMA POOL 769523	FIXED INCOME	165,074.69	$	176,171.14
FNMA POOL 772297	FIXED INCOME	10,233.98	$	11,524.58
FNMA POOL 775695	FIXED INCOME	84,404.29	$	94,915.88

FNMA POOL 776974	FIXED INCOME	2,257.00	$	2,542.25
FNMA POOL 777754	FIXED INCOME	39,450.27	$	44,488.05
FNMA POOL 778211	FIXED INCOME	96,689.72	$	108,770.84
FNMA POOL 779344	FIXED INCOME	233,172.20	$	257,714.99
FNMA POOL 780062	FIXED INCOME	966,886.59	$	1,081,757.89
FNMA POOL 781603	FIXED INCOME	11,167.16	$	12,527.10
FNMA POOL 781629	FIXED INCOME	83,532.99	$	94,075.11
FNMA POOL 781776	FIXED INCOME	102,678.74	$	116,803.97
FNMA POOL 782093	FIXED INCOME	5,076.34	$	5,492.27
FNMA POOL 782096	FIXED INCOME	189,178.13	$	209,150.78
FNMA POOL 782671	FIXED INCOME	107.54	$	119.74
FNMA POOL 782837	FIXED INCOME	40,987.22	$	42,596.37
FNMA POOL 783629	FIXED INCOME	641,929.30	$	680,942.15
FNMA POOL 783814	FIXED INCOME	277,967.23	$	307,142.30
FNMA POOL 785382	FIXED INCOME	32,038.38	$	33,399.64
FNMA POOL 785430	FIXED INCOME	45,835.08	$	47,511.34
FNMA POOL 787574	FIXED INCOME	100,401.39	$	103,959.01
FNMA POOL 788033	FIXED INCOME	203,198.66	$	229,999.49
FNMA POOL 788246	FIXED INCOME	51,147.50	$	53,358.48
FNMA POOL 790392	FIXED INCOME	19,610.99	$	22,131.24
FNMA POOL 790724	FIXED INCOME	24,828.88	$	27,960.51
FNMA POOL 793185	FIXED INCOME	198,382.76	$	222,741.81
FNMA POOL 793398	FIXED INCOME	110,608.41	$	114,605.03
FNMA POOL 795297	FIXED INCOME	165,667.20	$	169,677.76
FNMA POOL 795548	FIXED INCOME	35,709.17	$	37,922.23
FNMA POOL 796100	FIXED INCOME	482.33	$	547.61
FNMA POOL 797154	FIXED INCOME	8,716.68	$	9,785.05
FNMA POOL 797449	FIXED INCOME	126,025.05	$	141,845.43
FNMA POOL 797830	FIXED INCOME	43,278.22	$	46,030.10
FNMA POOL 798815	FIXED INCOME	2,637.95	$	2,967.94
FNMA POOL 800472	FIXED INCOME	24,444.97	$	27,589.24
FNMA POOL 802311	FIXED INCOME	76,013.62	$	83,885.26
FNMA POOL 802691	FIXED INCOME	200,451.96	$	204,935.25
FNMA POOL 806275	FIXED INCOME	42,033.13	$	48,037.42
FNMA POOL 806506	FIXED INCOME	7,268.07	$	7,443.78
FNMA POOL 806642	FIXED INCOME	69,810.14	$	72,531.29
FNMA POOL 809640	FIXED INCOME	34,196.72	$	37,117.84
FNMA POOL 813898	FIXED INCOME	73,295.19	$	77,486.89
FNMA POOL 814579	FIXED INCOME	387,200.32	$	431,110.36
FNMA POOL 815106	FIXED INCOME	70,339.11	$	78,327.33
FNMA POOL 817436	FIXED INCOME	7,949.65	$	8,966.31
FNMA POOL 819713	FIXED INCOME	96,773.75	$	101,395.83
FNMA POOL 820341	FIXED INCOME	9,758.18	$	10,762.14
FNMA POOL 822000	FIXED INCOME	2,246,372.46	$	2,479,940.79
FNMA POOL 822038	FIXED INCOME	385,601.29	$	407,696.41
FNMA POOL 822063	FIXED INCOME	12,874.92	$	14,201.41
FNMA POOL 822148	FIXED INCOME	461,923.86	$	489,310.85
FNMA POOL 822574	FIXED INCOME	8,705.11	$	9,823.44
FNMA POOL 822688	FIXED INCOME	24,875.42	$	25,934.28

FNMA POOL 825405	FIXED INCOME	2,418,347.50	$	2,576,099.57
FNMA POOL 825709	FIXED INCOME	229,603.07	$	247,977.58
FNMA POOL 826146	FIXED INCOME	605,044.44	$	635,727.53
FNMA POOL 826305	FIXED INCOME	3,111.51	$	3,433.77
FNMA POOL 826363	FIXED INCOME	353,316.59	$	370,643.40
FNMA POOL 826453	FIXED INCOME	621.31	$	704.92
FNMA POOL 826585	FIXED INCOME	229,829.24	$	253,598.99
FNMA POOL 828549	FIXED INCOME	85,554.69	$	94,377.06
FNMA POOL 828715	FIXED INCOME	9,647.36	$	10,829.67
FNMA POOL 829188	FIXED INCOME	68,383.20	$	75,413.12
FNMA POOL 829220	FIXED INCOME	1,074.69	$	1,220.81
FNMA POOL 829244	FIXED INCOME	1,848.56	$	2,036.57
FNMA POOL 829291	FIXED INCOME	45,740.48	$	51,339.40
FNMA POOL 829627	FIXED INCOME	2,760.90	$	3,115.59
FNMA POOL 831010	FIXED INCOME	161,427.84	$	184,599.47
FNMA POOL 831011	FIXED INCOME	45,244.38	$	51,538.51
FNMA POOL 831232	FIXED INCOME	303,265.12	$	340,122.60
FNMA POOL 831483	FIXED INCOME	106,502.35	$	119,129.19
FNMA POOL 831686	FIXED INCOME	878.22	$	1,003.67
FNMA POOL 831746	FIXED INCOME	8,289.01	$	9,444.35
FNMA POOL 831834	FIXED INCOME	440,650.60	$	498,662.19
FNMA POOL 831927	FIXED INCOME	546,554.08	$	623,535.78
FNMA POOL 831952	FIXED INCOME	894.65	$	1,022.45
FNMA POOL 832414	FIXED INCOME	814,102.83	$	898,423.78
FNMA POOL 834380	FIXED INCOME	82,915.66	$	92,970.31
FNMA POOL 835284	FIXED INCOME	3,078.10	$	3,471.75
FNMA POOL 835291	FIXED INCOME	11,066.45	$	12,206.51
FNMA POOL 835451	FIXED INCOME	1,730.50	$	1,908.81
FNMA POOL 835751	FIXED INCOME	21,406.07	$	23,172.11
FNMA POOL 835783	FIXED INCOME	773,094.01	$	853,169.98
FNMA POOL 836155	FIXED INCOME	1,103.04	$	1,228.13
FNMA POOL 836427	FIXED INCOME	914,550.63	$	1,006,144.25
FNMA POOL 836559	FIXED INCOME	3,917.73	$	4,477.36
FNMA POOL 838452	FIXED INCOME	15,208.30	$	17,119.54
FNMA POOL 839596	FIXED INCOME	215,597.21	$	237,203.97
FNMA POOL 840848	FIXED INCOME	3,661.30	$	4,131.92
FNMA POOL 841958	FIXED INCOME	3,460.13	$	3,582.74
FNMA POOL 843997	FIXED INCOME	257,938.10	$	270,393.39
FNMA POOL 844052	FIXED INCOME	275,080.71	$	288,435.22
FNMA POOL 844148	FIXED INCOME	248,150.73	$	260,257.65
FNMA POOL 844237	FIXED INCOME	218,174.38	$	229,902.87
FNMA POOL 844789	FIXED INCOME	217,271.05	$	227,349.25
FNMA POOL 844809	FIXED INCOME	1,040,464.74	$	1,147,459.81
FNMA POOL 847068	FIXED INCOME	58,026.37	$	60,504.76
FNMA POOL 847925	FIXED INCOME	118,756.15	$	123,832.36
FNMA POOL 849005	FIXED INCOME	4,487.00	$	5,006.45
FNMA POOL 849094	FIXED INCOME	43,391.93	$	48,315.88
FNMA POOL 849299	FIXED INCOME	984,713.64	$	1,103,723.40
FNMA POOL 850761	FIXED INCOME	2,583.73	$	2,923.08

FNMA POOL 851163	FIXED INCOME	1,778.69	$	1,995.16
FNMA POOL 851895	FIXED INCOME	58,825.20	$	64,883.35
FNMA POOL 852682	FIXED INCOME	4,608.84	$	5,228.61
FNMA POOL 865115	FIXED INCOME	71,127.04	$	79,643.46
FNMA POOL 865171	FIXED INCOME	293.84	$	329.67
FNMA POOL 865854	FIXED INCOME	24,737.15	$	28,220.96
FNMA POOL 865985	FIXED INCOME	275,355.56	$	308,129.23
FNMA POOL 867440	FIXED INCOME	61,664.04	$	69,041.43
FNMA POOL 871492	FIXED INCOME	34,007.29	$	38,865.11
FNMA POOL 879152	FIXED INCOME	1,693,423.05	$	1,769,497.96
FNMA POOL 879640	FIXED INCOME	17,708.33	$	18,947.41
FNMA POOL 880087	FIXED INCOME	202,464.80	$	229,364.95
FNMA POOL 880125	FIXED INCOME	2,826.64	$	3,219.36
FNMA POOL 880305	FIXED INCOME	193,581.50	$	219,367.73
FNMA POOL 880339	FIXED INCOME	676.51	$	773.15
FNMA POOL 880622	FIXED INCOME	104,637.62	$	117,181.34
FNMA POOL 882459	FIXED INCOME	176,754.02	$	199,904.21
FNMA POOL 885069	FIXED INCOME	32,022.38	$	33,157.06
FNMA POOL 885156	FIXED INCOME	49,266.56	$	55,696.89
FNMA POOL 885324	FIXED INCOME	946.64	$	1,072.72
FNMA POOL 886513	FIXED INCOME	2,021.10	$	2,280.75
FNMA POOL 886574	FIXED INCOME	236,462.66	$	250,512.72
FNMA POOL 888015	FIXED INCOME	964,119.71	$	963,521.30
FNMA POOL 888021	FIXED INCOME	400,635.24	$	453,368.60
FNMA POOL 888029	FIXED INCOME	98,872.47	$	111,761.35
FNMA POOL 888150	FIXED INCOME	404,368.49	$	415,281.32
FNMA POOL 888219	FIXED INCOME	1,292.88	$	1,444.63
FNMA POOL 888268	FIXED INCOME	385,225.07	$	435,881.21
FNMA POOL 888275	FIXED INCOME	16,262.68	$	18,271.58
FNMA POOL 888366	FIXED INCOME	306,594.91	$	355,198.27
FNMA POOL 888407	FIXED INCOME	84,679.49	$	93,417.95
FNMA POOL 888472	FIXED INCOME	4,170.02	$	4,710.71
FNMA POOL 888472	FIXED INCOME	506,335.84	$	571,987.81
FNMA POOL 888509	FIXED INCOME	72,049.20	$	76,188.27
FNMA POOL 888560	FIXED INCOME	11,937.06	$	13,607.78
FNMA POOL 888568	FIXED INCOME	11,691.36	$	12,930.80
FNMA POOL 888571	FIXED INCOME	29,230.53	$	32,149.42
FNMA POOL 888572	FIXED INCOME	43,172.56	$	48,259.81
FNMA POOL 888631	FIXED INCOME	902,478.04	$	981,656.45
FNMA POOL 888635	FIXED INCOME	223,999.58	$	251,794.62
FNMA POOL 888645	FIXED INCOME	229,267.99	$	252,162.12
FNMA POOL 888743	FIXED INCOME	361,886.55	$	411,061.65
FNMA POOL 888814	FIXED INCOME	32,405.61	$	37,034.64
FNMA POOL 888832	FIXED INCOME	1,913,100.36	$	2,186,380.07
FNMA POOL 888890	FIXED INCOME	28,274.72	$	32,313.67
FNMA POOL 888890	FIXED INCOME	398,119.29	$	454,989.24
FNMA POOL 888898	FIXED INCOME	2,903,142.24	$	3,267,583.99
FNMA POOL 888994	FIXED INCOME	410,984.09	$	459,935.53
FNMA POOL 889050	FIXED INCOME	642,688.74	$	728,445.88

FNMA POOL 889072	FIXED INCOME	2,012.13	$	2,299.56
FNMA POOL 889117	FIXED INCOME	628,966.96	$	695,649.70
FNMA POOL 889189	FIXED INCOME	35,819.09	$	39,506.07
FNMA POOL 889233	FIXED INCOME	5,493.24	$	6,178.68
FNMA POOL 889441	FIXED INCOME	218,921.75	$	244,908.74
FNMA POOL 889466	FIXED INCOME	456,805.28	$	520,499.34
FNMA POOL 889468	FIXED INCOME	433,617.58	$	485,221.36
FNMA POOL 889529	FIXED INCOME	142,103.36	$	161,526.50
FNMA POOL 889533	FIXED INCOME	3,310.93	$	3,702.88
FNMA POOL 889535	FIXED INCOME	121,735.80	$	136,895.06
FNMA POOL 889576	FIXED INCOME	1,268,251.00	$	1,435,235.62
FNMA POOL 889579	FIXED INCOME	5,723,371.12	$	6,466,950.87
FNMA POOL 889717	FIXED INCOME	10,693.90	$	11,473.57
FNMA POOL 889839	FIXED INCOME	5,148.51	$	5,846.91
FNMA POOL 889842	FIXED INCOME	294,319.54	$	324,661.94
FNMA POOL 889928	FIXED INCOME	289,995.30	$	323,245.32
FNMA POOL 889970	FIXED INCOME	529,011.35	$	583,546.65
FNMA POOL 889977	FIXED INCOME	263,103.15	$	294,774.72
FNMA POOL 889983	FIXED INCOME	304,253.60	$	343,890.27
FNMA POOL 889989	FIXED INCOME	32,920.15	$	37,176.86
FNMA POOL 889995	FIXED INCOME	783,462.45	$	875,141.66
FNMA POOL 889996	FIXED INCOME	39,621.06	$	44,267.46
FNMA POOL 890149	FIXED INCOME	251,071.18	$	286,935.82
FNMA POOL 890154	FIXED INCOME	242,893.42	$	267,904.23
FNMA POOL 890206	FIXED INCOME	328,575.13	$	344,042.35
FNMA POOL 890248	FIXED INCOME	20,125.07	$	22,927.24
FNMA POOL 890296	FIXED INCOME	164,049.32	$	182,847.76
FNMA POOL 890306	FIXED INCOME	231,139.18	$	245,177.55
FNMA POOL 890337	FIXED INCOME	490,441.07	$	527,267.46
FNMA POOL 890365	FIXED INCOME	204,196.20	$	228,009.59
FNMA POOL 890367	FIXED INCOME	217,969.83	$	239,735.75
FNMA POOL 890375	FIXED INCOME	46,366.12	$	48,462.32
FNMA POOL 890466	FIXED INCOME	1,919,815.37	$	2,183,320.78
FNMA POOL 890603	FIXED INCOME	135,163.10	$	148,660.15
FNMA POOL 890604	FIXED INCOME	11,859,529.82	$	12,976,114.87
FNMA POOL 891474	FIXED INCOME	37,836.54	$	43,165.08
FNMA POOL 893369	FIXED INCOME	3,639.14	$	4,019.66
FNMA POOL 893511	FIXED INCOME	41,828.02	$	47,297.25
FNMA POOL 894097	FIXED INCOME	134,723.10	$	152,358.64
FNMA POOL 894547	FIXED INCOME	283,592.06	$	301,531.46
FNMA POOL 896053	FIXED INCOME	36,354.81	$	41,025.24
FNMA POOL 897736	FIXED INCOME	114,097.85	$	129,149.13
FNMA POOL 897910	FIXED INCOME	8,218.89	$	9,392.93
FNMA POOL 899079	FIXED INCOME	30,927.86	$	34,021.13
FNMA POOL 899119	FIXED INCOME	1,692.78	$	1,902.00
FNMA POOL 899584	FIXED INCOME	33,576.30	$	37,959.68
FNMA POOL 899598	FIXED INCOME	68,038.70	$	76,810.80
FNMA POOL 899664	FIXED INCOME	1,172.52	$	1,323.15
FNMA POOL 899664	FIXED INCOME	114,268.18	$	128,947.99

FNMA POOL 899727	FIXED INCOME	164,595.24	$	186,108.95
FNMA POOL 900527	FIXED INCOME	589.13	$	664.81
FNMA POOL 900565	FIXED INCOME	23,778.40	$	27,175.06
FNMA POOL 902072	FIXED INCOME	424,069.44	$	478,548.83
FNMA POOL 902370	FIXED INCOME	140,411.66	$	156,366.94
FNMA POOL 903987	FIXED INCOME	278,536.56	$	314,319.62
FNMA POOL 904277	FIXED INCOME	803,990.89	$	910,177.57
FNMA POOL 904789	FIXED INCOME	44,413.63	$	46,989.57
FNMA POOL 906262	FIXED INCOME	273,841.36	$	309,573.92
FNMA POOL 906271	FIXED INCOME	3,764.33	$	4,232.05
FNMA POOL 906683	FIXED INCOME	1,872.48	$	2,094.25
FNMA POOL 909196	FIXED INCOME	458,561.05	$	513,121.46
FNMA POOL 909802	FIXED INCOME	93,200.33	$	98,607.22
FNMA POOL 910165	FIXED INCOME	44,716.48	$	50,613.37
FNMA POOL 911576	FIXED INCOME	259.26	$	290.02
FNMA POOL 911582	FIXED INCOME	22,751.58	$	25,690.54
FNMA POOL 912546	FIXED INCOME	38,098.51	$	41,902.93
FNMA POOL 914854	FIXED INCOME	511,545.48	$	541,479.59
FNMA POOL 917129	FIXED INCOME	204,661.31	$	231,568.72
FNMA POOL 917278	FIXED INCOME	87,243.11	$	98,747.55
FNMA POOL 918015	FIXED INCOME	1,193.48	$	1,328.83
FNMA POOL 918227	FIXED INCOME	53,674.37	$	60,752.81
FNMA POOL 918619	FIXED INCOME	138.35	$	155.28
FNMA POOL 918801	FIXED INCOME	145,701.72	$	164,419.74
FNMA POOL 920409	FIXED INCOME	4,347,354.63	$	4,792,307.55
FNMA POOL 922220	FIXED INCOME	97,133.80	$	106,833.34
FNMA POOL 922225	FIXED INCOME	76,796.10	$	85,505.08
FNMA POOL 922754	FIXED INCOME	55,245.74	$	62,532.03
FNMA POOL 925072	FIXED INCOME	45,360.64	$	51,840.25
FNMA POOL 926242	FIXED INCOME	14,281.30	$	15,747.41
FNMA POOL 928050	FIXED INCOME	570,956.41	$	646,138.04
FNMA POOL 928062	FIXED INCOME	900.56	$	1,013.41
FNMA POOL 928139	FIXED INCOME	344,976.68	$	386,120.62
FNMA POOL 928197	FIXED INCOME	5,900.71	$	6,590.13
FNMA POOL 928228	FIXED INCOME	96,521.06	$	113,639.79
FNMA POOL 928342	FIXED INCOME	43,499.26	$	47,842.99
FNMA POOL 928525	FIXED INCOME	68,553.01	$	74,265.26
FNMA POOL 929078	FIXED INCOME	57,329.67	$	61,611.93
FNMA POOL 929187	FIXED INCOME	1,436,034.46	$	1,616,101.43
FNMA POOL 929283	FIXED INCOME	8,203.82	$	8,701.63
FNMA POOL 929412	FIXED INCOME	146,438.74	$	163,482.84
FNMA POOL 929427	FIXED INCOME	9,276.10	$	10,488.14
FNMA POOL 929524	FIXED INCOME	134,989.95	$	152,331.85
FNMA POOL 929587	FIXED INCOME	119,896.61	$	134,388.06
FNMA POOL 929589	FIXED INCOME	63,367.95	$	71,025.20
FNMA POOL 929785	FIXED INCOME	61,934.02	$	70,781.08
FNMA POOL 929964	FIXED INCOME	899,237.76	$	1,017,645.94
FNMA POOL 930071	FIXED INCOME	2,171.58	$	2,450.56
FNMA POOL 930477	FIXED INCOME	601,562.03	$	676,541.46

FNMA POOL 930742	FIXED INCOME	77,945.19	$	84,117.39
FNMA POOL 930858	FIXED INCOME	80,164.38	$	86,452.01
FNMA POOL 931507	FIXED INCOME	380,425.95	$	415,552.49
FNMA POOL 931552	FIXED INCOME	5,454,753.84	$	5,970,622.73
FNMA POOL 931844	FIXED INCOME	5,016.27	$	5,526.69
FNMA POOL 932020	FIXED INCOME	9,829.85	$	10,951.26
FNMA POOL 932121	FIXED INCOME	5,811.02	$	6,472.39
FNMA POOL 932841	FIXED INCOME	327,503.83	$	343,663.16
FNMA POOL 932842	FIXED INCOME	1,504,899.23	$	1,579,048.11
FNMA POOL 933487	FIXED INCOME	27,269.83	$	28,916.10
FNMA POOL 933741	FIXED INCOME	172,276.52	$	194,408.56
FNMA POOL 934272	FIXED INCOME	18,737.40	$	20,889.92
FNMA POOL 934433	FIXED INCOME	203,562.71	$	229,989.77
FNMA POOL 935764	FIXED INCOME	222,815.83	$	240,280.72
FNMA POOL 936470	FIXED INCOME	257,353.18	$	291,200.38
FNMA POOL 937672	FIXED INCOME	49,195.46	$	54,774.42
FNMA POOL 937880	FIXED INCOME	1,073.71	$	1,195.47
FNMA POOL 938083	FIXED INCOME	56,403.68	$	63,769.49
FNMA POOL 938459	FIXED INCOME	8,235.91	$	9,058.33
FNMA POOL 938488	FIXED INCOME	628.77	$	700.07
FNMA POOL 938578	FIXED INCOME	922,883.26	$	1,052,627.50
FNMA POOL 938602	FIXED INCOME	515.16	$	532.50
FNMA POOL 938604	FIXED INCOME	65,567.98	$	70,188.41
FNMA POOL 939493	FIXED INCOME	687.66	$	765.64
FNMA POOL 940407	FIXED INCOME	42,960.91	$	48,581.35
FNMA POOL 940806	FIXED INCOME	79,004.24	$	89,153.76
FNMA POOL 940841	FIXED INCOME	41.49	$	46.20
FNMA POOL 941855	FIXED INCOME	13,947.30	$	15,939.62
FNMA POOL 942051	FIXED INCOME	13,956.80	$	15,594.94
FNMA POOL 942165	FIXED INCOME	7,317.99	$	8,275.08
FNMA POOL 942447	FIXED INCOME	2,273.53	$	2,539.14
FNMA POOL 943388	FIXED INCOME	640,027.85	$	724,428.94
FNMA POOL 943597	FIXED INCOME	23,919.96	$	27,074.67
FNMA POOL 943607	FIXED INCOME	3,357.72	$	3,953.33
FNMA POOL 943641	FIXED INCOME	2,616.70	$	2,958.75
FNMA POOL 944027	FIXED INCOME	61,263.52	$	70,014.80
FNMA POOL 944292	FIXED INCOME	9,096.93	$	10,265.60
FNMA POOL 945680	FIXED INCOME	1,674,163.58	$	1,889,240.18
FNMA POOL 946788	FIXED INCOME	18,504.74	$	21,148.08
FNMA POOL 946869	FIXED INCOME	32,753.93	$	36,996.07
FNMA POOL 947624	FIXED INCOME	273,031.92	$	308,107.81
FNMA POOL 948156	FIXED INCOME	18,574.92	$	19,897.95
FNMA POOL 948293	FIXED INCOME	508,734.38	$	575,834.30
FNMA POOL 948714	FIXED INCOME	4,113.78	$	4,701.42
FNMA POOL 949709	FIXED INCOME	72,993.35	$	84,660.49
FNMA POOL 949739	FIXED INCOME	9,696.24	$	10,959.62
FNMA POOL 950300	FIXED INCOME	479,193.44	$	543,520.99
FNMA POOL 950358	FIXED INCOME	816.76	$	844.72
FNMA POOL 950796	FIXED INCOME	6,510.35	$	7,348.87

FNMA POOL 952414	FIXED INCOME	1,320.12	$	1,489.71
FNMA POOL 953106	FIXED INCOME	178,239.28	$	197,498.01
FNMA POOL 954852	FIXED INCOME	1,453.92	$	1,640.70
FNMA POOL 955760	FIXED INCOME	67,127.07	$	75,750.76
FNMA POOL 955803	FIXED INCOME	3,359.06	$	3,838.89
FNMA POOL 956019	FIXED INCOME	69,270.99	$	78,170.10
FNMA POOL 956100	FIXED INCOME	10,226.07	$	11,539.79
FNMA POOL 959984	FIXED INCOME	-	$	-
FNMA POOL 960663	FIXED INCOME	213,865.92	$	243,093.12
FNMA POOL 962122	FIXED INCOME	2,238.85	$	2,519.59
FNMA POOL 962589	FIXED INCOME	289,142.79	$	322,708.36
FNMA POOL 962703	FIXED INCOME	4,974.03	$	5,266.40
FNMA POOL 962838	FIXED INCOME	8,073.12	$	9,074.47
FNMA POOL 963145	FIXED INCOME	41,047.31	$	46,325.17
FNMA POOL 963607	FIXED INCOME	608.32	$	684.26
FNMA POOL 964528	FIXED INCOME	402,730.02	$	448,401.19
FNMA POOL 964687	FIXED INCOME	4,508.28	$	5,071.70
FNMA POOL 964930	FIXED INCOME	823.51	$	916.90
FNMA POOL 965078	FIXED INCOME	61,234.19	$	66,368.85
FNMA POOL 965488	FIXED INCOME	72,550.33	$	81,870.73
FNMA POOL 966202	FIXED INCOME	107,398.76	$	121,196.07
FNMA POOL 966403	FIXED INCOME	399.33	$	449.14
FNMA POOL 966587	FIXED INCOME	305,258.47	$	339,875.98
FNMA POOL 966608	FIXED INCOME	955.51	$	1,072.41
FNMA POOL 966610	FIXED INCOME	6,005.51	$	6,789.07
FNMA POOL 968116	FIXED INCOME	47,692.27	$	53,944.99
FNMA POOL 968371	FIXED INCOME	3,218.22	$	3,621.57
FNMA POOL 968515	FIXED INCOME	125,068.92	$	149,052.77
FNMA POOL 968968	FIXED INCOME	2,158.69	$	2,412.90
FNMA POOL 968980	FIXED INCOME	37,726.52	$	43,115.62
FNMA POOL 969057	FIXED INCOME	37,067.85	$	38,562.35
FNMA POOL 969674	FIXED INCOME	15,764.19	$	17,809.03
FNMA POOL 969674	FIXED INCOME	0.01	$	0.01
FNMA POOL 970131	FIXED INCOME	2,104.67	$	2,343.35
FNMA POOL 972305	FIXED INCOME	117,919.31	$	133,384.80
FNMA POOL 972448	FIXED INCOME	113,341.13	$	127,901.85
FNMA POOL 972504	FIXED INCOME	12,624.56	$	14,267.66
FNMA POOL 972614	FIXED INCOME	1,555.99	$	1,755.89
FNMA POOL 973159	FIXED INCOME	4,973.01	$	5,596.51
FNMA POOL 973248	FIXED INCOME	4,147.56	$	4,347.50
FNMA POOL 973288	FIXED INCOME	949,809.80	$	1,044,655.42
FNMA POOL 973664	FIXED INCOME	203,557.40	$	220,419.06
FNMA POOL 975109	FIXED INCOME	333,271.46	$	372,987.58
FNMA POOL 975123	FIXED INCOME	147,337.13	$	164,516.32
FNMA POOL 975720	FIXED INCOME	45,284.72	$	49,218.42
FNMA POOL 975746	FIXED INCOME	45,929.70	$	51,830.20
FNMA POOL 976938	FIXED INCOME	108,417.05	$	114,232.69
FNMA POOL 977009	FIXED INCOME	31,894.88	$	35,079.82
FNMA POOL 977032	FIXED INCOME	138,187.15	$	154,842.66

FNMA POOL 977076	FIXED INCOME	244,176.08	$	269,691.32
FNMA POOL 981313	FIXED INCOME	2,244.32	$	2,510.75
FNMA POOL 981517	FIXED INCOME	215.49	$	242.50
FNMA POOL 981571	FIXED INCOME	15,810.62	$	16,993.17
FNMA POOL 982644	FIXED INCOME	149,022.75	$	170,310.13
FNMA POOL 983003	FIXED INCOME	825.98	$	921.24
FNMA POOL 983077	FIXED INCOME	122,363.13	$	134,582.01
FNMA POOL 984343	FIXED INCOME	32,086.13	$	35,290.17
FNMA POOL 984346	FIXED INCOME	319.31	$	356.88
FNMA POOL 984408	FIXED INCOME	11,819.10	$	12,999.33
FNMA POOL 984599	FIXED INCOME	2,769.42	$	3,098.07
FNMA POOL 985048	FIXED INCOME	102,288.45	$	112,502.72
FNMA POOL 985108	FIXED INCOME	2,243.08	$	2,516.95
FNMA POOL 985533	FIXED INCOME	2,437.20	$	2,719.14
FNMA POOL 986249	FIXED INCOME	2,798.10	$	3,147.48
FNMA POOL 986423	FIXED INCOME	77,922.30	$	84,346.19
FNMA POOL 986755	FIXED INCOME	562,134.93	$	623,710.26
FNMA POOL 986973	FIXED INCOME	297,078.40	$	334,223.01
FNMA POOL 987032	FIXED INCOME	1,585.35	$	1,783.47
FNMA POOL 987036	FIXED INCOME	230.31	$	259.90
FNMA POOL 987414	FIXED INCOME	392.89	$	437.45
FNMA POOL 987815	FIXED INCOME	115.93	$	129.08
FNMA POOL 988564	FIXED INCOME	3,717.43	$	4,169.99
FNMA POOL 990644	FIXED INCOME	86,135.02	$	96,097.89
FNMA POOL 990906	FIXED INCOME	4,910,471.78	$	5,521,791.78
FNMA POOL 990924	FIXED INCOME	4,254.07	$	4,783.87
FNMA POOL 990960	FIXED INCOME	26,810.73	$	28,687.29
FNMA POOL 991086	FIXED INCOME	26,945.91	$	30,795.04
FNMA POOL 991630	FIXED INCOME	105,845.39	$	117,848.67
FNMA POOL 991935	FIXED INCOME	120,874.66	$	134,582.32
FNMA POOL 992037	FIXED INCOME	1,373.05	$	1,633.76
FNMA POOL 992262	FIXED INCOME	776,131.79	$	861,321.04
FNMA POOL 993050	FIXED INCOME	652.97	$	727.02
FNMA POOL 994638	FIXED INCOME	33,115.31	$	37,399.35
FNMA POOL 995047	FIXED INCOME	234,293.67	$	258,435.19
FNMA POOL 995050	FIXED INCOME	643,525.68	$	728,001.68
FNMA POOL 995062	FIXED INCOME	659,878.27	$	727,893.65
FNMA POOL 995072	FIXED INCOME	400,529.69	$	447,600.12
FNMA POOL 995097	FIXED INCOME	308,288.81	$	352,326.79
FNMA POOL 995112	FIXED INCOME	3,556,352.19	$	4,001,025.13
FNMA POOL 995203	FIXED INCOME	0.01	$	0.01
FNMA POOL 995228	FIXED INCOME	457,685.37	$	523,064.13
FNMA POOL 995251	FIXED INCOME	4,287.75	$	4,876.91
FNMA POOL 995266	FIXED INCOME	33,807.14	$	36,450.75
FNMA POOL 995429	FIXED INCOME	79,965.03	$	86,760.58
FNMA POOL 995430	FIXED INCOME	69,956.31	$	75,747.27
FNMA POOL 995432	FIXED INCOME	47,233.07	$	51,205.72
FNMA POOL 995576	FIXED INCOME	444,715.75	$	502,221.93
FNMA POOL 995672	FIXED INCOME	19,160.52	$	20,722.37

FNMA POOL 995871	FIXED INCOME	109,197.59	$	120,101.79
FNMA POOL 995895	FIXED INCOME	107,668.13	$	118,419.60
FNMA POOL 995931	FIXED INCOME	13,180.14	$	14,505.32
FNMA POOL 995939	FIXED INCOME	22,545.97	$	25,336.76
FNMA POOL 995948	FIXED INCOME	243,133.46	$	267,412.16
FNMA POOL AA0606	FIXED INCOME	8,179.00	$	9,106.53
FNMA POOL AA0779	FIXED INCOME	280,323.65	$	308,486.97
FNMA POOL AA3271	FIXED INCOME	2,075.01	$	2,341.58
FNMA POOL AA3299	FIXED INCOME	11,702.72	$	13,206.15
FNMA POOL AA4221	FIXED INCOME	53,988.68	$	59,204.24
FNMA POOL AA4494	FIXED INCOME	8,160.15	$	8,975.00
FNMA POOL AA4666	FIXED INCOME	17,347.05	$	19,030.64
FNMA POOL AA5357	FIXED INCOME	392,849.36	$	428,397.06
FNMA POOL AA6923	FIXED INCOME	50,780.21	$	54,288.31
FNMA POOL AA7001	FIXED INCOME	66,244.65	$	73,953.76
FNMA POOL AA7445	FIXED INCOME	8,794.71	$	9,479.50
FNMA POOL AA9591	FIXED INCOME	438,541.64	$	488,273.99
FNMA POOL AA9783	FIXED INCOME	153,211.58	$	165,451.44
FNMA POOL AB0133	FIXED INCOME	570,511.34	$	628,440.86
FNMA POOL AB0181	FIXED INCOME	270,439.12	$	297,444.49
FNMA POOL AB0204	FIXED INCOME	510,655.60	$	568,565.96
FNMA POOL AB0284	FIXED INCOME	521,695.09	$	590,863.01
FNMA POOL AB0513	FIXED INCOME	81,537.74	$	93,185.12
FNMA POOL AB0537	FIXED INCOME	523,133.77	$	592,106.75
FNMA POOL AB1226	FIXED INCOME	365,798.81	$	395,862.24
FNMA POOL AB1259	FIXED INCOME	13,824.67	$	15,250.19
FNMA POOL AB1335	FIXED INCOME	245,793.73	$	266,049.22
FNMA POOL AB1343	FIXED INCOME	84,511.06	$	92,523.94
FNMA POOL AB1389	FIXED INCOME	728,099.12	$	787,825.86
FNMA POOL AB1763	FIXED INCOME	691,793.68	$	738,467.42
FNMA POOL AB1854	FIXED INCOME	265,957.38	$	287,445.40
FNMA POOL AB2281	FIXED INCOME	787,152.19	$	870,875.52
FNMA POOL AB2800	FIXED INCOME	1,225,455.05	$	1,285,913.06
FNMA POOL AB3193	FIXED INCOME	348,096.92	$	376,669.91
FNMA POOL AB3301	FIXED INCOME	1,338,836.64	$	1,418,516.03
FNMA POOL AB3314	FIXED INCOME	196,689.81	$	212,864.45
FNMA POOL AB3738	FIXED INCOME	1,574,059.86	$	1,627,981.61
FNMA POOL AB4051	FIXED INCOME	1,254,875.27	$	1,336,049.98
FNMA POOL AB4530	FIXED INCOME	922,841.59	$	978,726.08
FNMA POOL AB5179	FIXED INCOME	1,837,574.95	$	1,899,976.26
FNMA POOL AB5192	FIXED INCOME	816,316.93	$	869,176.30
FNMA POOL AB5250	FIXED INCOME	1,360,438.70	$	1,406,705.03
FNMA POOL AB5679	FIXED INCOME	1,257,774.32	$	1,333,408.30
FNMA POOL AB5862	FIXED INCOME	103,487.76	$	103,888.63
FNMA POOL AB5919	FIXED INCOME	1,747,362.15	$	1,753,938.82
FNMA POOL AB6201	FIXED INCOME	1,399,079.75	$	1,407,960.90
FNMA POOL AB6206	FIXED INCOME	-	$	-
FNMA POOL AB6929	FIXED INCOME	1,678,568.10	$	1,734,836.05
FNMA POOL AB7121	FIXED INCOME	772,007.73	$	776,915.18

FNMA POOL AB7269	FIXED INCOME	1,546,502.06	$	1,556,288.97
FNMA POOL AB7271	FIXED INCOME	805,746.05	$	810,117.96
FNMA POOL AB7273	FIXED INCOME	26,314.40	$	26,432.56
FNMA POOL AB7274	FIXED INCOME	-	$	-
FNMA POOL AB7278	FIXED INCOME	431,220.90	$	433,956.50
FNMA POOL AB7425	FIXED INCOME	663,592.79	$	667,183.86
FNMA POOL AB7428	FIXED INCOME	-	$	-
FNMA POOL AB7436	FIXED INCOME	4,432,783.58	$	4,443,864.08
FNMA POOL AB7456	FIXED INCOME	-	$	-
FNMA POOL AB7458	FIXED INCOME	2,054,985.82	$	2,064,223.29
FNMA POOL AB7459	FIXED INCOME	-	$	-
FNMA POOL AB7497	FIXED INCOME	2,108,067.93	$	2,117,519.39
FNMA POOL AB7567	FIXED INCOME	2,289,331.46	$	2,299,622.30
FNMA POOL AB7755	FIXED INCOME	1,176,922.37	$	1,183,301.88
FNMA POOL AB7762	FIXED INCOME	747,455.39	$	752,202.14
FNMA POOL AB7763	FIXED INCOME	-	$	-
FNMA POOL AB7848	FIXED INCOME	1,684,168.34	$	1,687,926.48
FNMA POOL AB7965	FIXED INCOME	1,415,713.12	$	1,462,582.98
FNMA POOL AB8144	FIXED INCOME	1,232,554.83	$	1,359,020.51
FNMA POOL AB8486	FIXED INCOME	1,036,319.80	$	1,038,648.57
FNMA POOL AB8558	FIXED INCOME	747,388.45	$	752,122.64
FNMA POOL AB8701	FIXED INCOME	1,918,492.03	$	1,928,900.37
FNMA POOL AB8704	FIXED INCOME	2,705,800.60	$	2,728,034.30
FNMA POOL AB8712	FIXED INCOME	252,096.11	$	253,464.81
FNMA POOL AB8740	FIXED INCOME	4,678,891.71	$	4,985,622.40
FNMA POOL AB8796	FIXED INCOME	1,325,567.35	$	1,343,137.52
FNMA POOL AB8830	FIXED INCOME	671,575.69	$	675,213.49
FNMA POOL AB8832	FIXED INCOME	849,829.00	$	856,804.41
FNMA POOL AB8851	FIXED INCOME	89,681.71	$	92,899.52
FNMA POOL AB8880	FIXED INCOME	5,174,936.09	$	5,203,026.37
FNMA POOL AB8881	FIXED INCOME	4,042,487.75	$	4,060,648.79
FNMA POOL AB8897	FIXED INCOME	1,816,331.68	$	1,820,342.90
FNMA POOL AB8899	FIXED INCOME	1,715,985.47	$	1,719,770.88
FNMA POOL AB8923	FIXED INCOME	583,898.30	$	585,142.52
FNMA POOL AB8924	FIXED INCOME	569,257.58	$	570,492.67
FNMA POOL AB9016	FIXED INCOME	1,776,883.37	$	1,786,530.71
FNMA POOL AB9021	FIXED INCOME	3,380,185.48	$	3,407,980.64
FNMA POOL AB9033	FIXED INCOME	237,033.34	$	238,318.53
FNMA POOL AB9073	FIXED INCOME	34,590,737.23	$	36,960,245.97
FNMA POOL AB9148	FIXED INCOME	142,540.37	$	147,241.27
FNMA POOL AB9172	FIXED INCOME	842,168.05	$	853,317.61
FNMA POOL AB9173	FIXED INCOME	1,247,796.17	$	1,255,724.83
FNMA POOL AB9174	FIXED INCOME	1,708,816.84	$	1,722,869.23
FNMA POOL AB9177	FIXED INCOME	557,439.81	$	577,130.37
FNMA POOL AB9187	FIXED INCOME	1,307,263.15	$	1,310,099.57
FNMA POOL AB9344	FIXED INCOME	1,203,173.36	$	1,213,067.61
FNMA POOL AB9352	FIXED INCOME	184,195.31	$	185,708.44
FNMA POOL AB9362	FIXED INCOME	401,716.64	$	415,906.64
FNMA POOL AB9369	FIXED INCOME	8,146,552.30	$	8,420,828.96

FNMA POOL AB9462	FIXED INCOME	884,963.45	$	892,235.38
FNMA POOL AB9491	FIXED INCOME	904,112.63	$	916,070.85
FNMA POOL AB9564	FIXED INCOME	65,521.18	$	66,059.50
FNMA POOL AB9594	FIXED INCOME	69,827.63	$	74,610.54
FNMA POOL AB9597	FIXED INCOME	168,112.78	$	178,617.90
FNMA POOL AB9662	FIXED INCOME	1,031,511.29	$	1,039,962.71
FNMA POOL AB9683	FIXED INCOME	1,350,830.43	$	1,435,243.24
FNMA POOL AB9779	FIXED INCOME	756,657.71	$	766,668.64
FNMA POOL AB9789	FIXED INCOME	5,684,694.75	$	5,910,372.87
FNMA POOL AB9820	FIXED INCOME	2,711,527.38	$	2,733,809.09
FNMA POOL AB9864	FIXED INCOME	829,126.74	$	858,414.71
FNMA POOL AB9965	FIXED INCOME	176,221.41	$	186,681.58
FNMA POOL AC0756	FIXED INCOME	250,548.33	$	269,472.48
FNMA POOL AC1487	FIXED INCOME	10,392.34	$	11,000.68
FNMA POOL AC2861	FIXED INCOME	60,087.42	$	65,918.14
FNMA POOL AC3395	FIXED INCOME	8,319.53	$	9,232.17
FNMA POOL AC4440	FIXED INCOME	26,478.84	$	27,449.03
FNMA POOL AC4914	FIXED INCOME	118,885.73	$	128,448.83
FNMA POOL AC5047	FIXED INCOME	407,535.04	$	440,974.17
FNMA POOL AC5849	FIXED INCOME	11,291.47	$	12,610.02
FNMA POOL AC6109	FIXED INCOME	120,420.34	$	129,856.01
FNMA POOL AC6259	FIXED INCOME	237,885.39	$	256,504.57
FNMA POOL AC6600	FIXED INCOME	155,132.49	$	167,292.10
FNMA POOL AC6743	FIXED INCOME	701,028.21	$	771,031.13
FNMA POOL AC6795	FIXED INCOME	1,251,070.04	$	1,353,948.04
FNMA POOL AC7275	FIXED INCOME	124,765.50	$	134,272.01
FNMA POOL AC7276	FIXED INCOME	83,828.65	$	90,555.39
FNMA POOL AC7281	FIXED INCOME	117,971.40	$	125,847.85
FNMA POOL AC7283	FIXED INCOME	71,437.62	$	76,832.00
FNMA POOL AC7642	FIXED INCOME	156,497.69	$	169,145.97
FNMA POOL AC8512	FIXED INCOME	165,899.42	$	179,541.69
FNMA POOL AC8518	FIXED INCOME	80,179.87	$	88,418.05
FNMA POOL AC9301	FIXED INCOME	67,052.68	$	74,056.65
FNMA POOL AC9312	FIXED INCOME	285,012.36	$	302,352.87
FNMA POOL AC9418	FIXED INCOME	102,749.68	$	109,652.89
FNMA POOL AC9419	FIXED INCOME	412,989.48	$	438,403.08
FNMA POOL AD0095	FIXED INCOME	897,961.63	$	1,015,693.63
FNMA POOL AD0108	FIXED INCOME	45,713.54	$	51,647.05
FNMA POOL AD0130	FIXED INCOME	584,669.17	$	668,187.12
FNMA POOL AD0206	FIXED INCOME	1,149,679.64	$	1,291,824.44
FNMA POOL AD0217	FIXED INCOME	5,118,284.29	$	5,839,118.73
FNMA POOL AD0307	FIXED INCOME	120,663.20	$	134,883.07
FNMA POOL AD0311	FIXED INCOME	227,070.81	$	250,418.79
FNMA POOL AD0336	FIXED INCOME	437,334.64	$	470,653.98
FNMA POOL AD0490	FIXED INCOME	3,983,805.13	$	4,475,284.26
FNMA POOL AD0494	FIXED INCOME	620,575.91	$	696,786.78
FNMA POOL AD0497	FIXED INCOME	20,554.74	$	23,143.98
FNMA POOL AD0586	FIXED INCOME	743,395.02	$	815,560.37
FNMA POOL AD0602	FIXED INCOME	193,586.26	$	221,239.38

FNMA POOL AD0636	FIXED INCOME	4,780,296.62	$	5,448,658.81
FNMA POOL AD0650	FIXED INCOME	705,853.65	$	786,848.14
FNMA POOL AD0679	FIXED INCOME	109,613.39	$	122,604.73
FNMA POOL AD0826	FIXED INCOME	62,695.33	$	70,328.29
FNMA POOL AD0833	FIXED INCOME	419,990.41	$	474,378.53
FNMA POOL AD0895	FIXED INCOME	3,099,463.25	$	3,333,129.86
FNMA POOL AD1384	FIXED INCOME	48,577.34	$	50,250.97
FNMA POOL AD1608	FIXED INCOME	925,748.05	$	979,613.65
FNMA POOL AD1613	FIXED INCOME	30,369.84	$	32,733.44
FNMA POOL AD1656	FIXED INCOME	366,097.59	$	396,245.83
FNMA POOL AD2152	FIXED INCOME	21,632.91	$	22,374.30
FNMA POOL AD3808	FIXED INCOME	749,256.78	$	810,924.80
FNMA POOL AD4060	FIXED INCOME	57,275.61	$	63,366.91
FNMA POOL AD4084	FIXED INCOME	605,598.66	$	655,485.36
FNMA POOL AD4184	FIXED INCOME	44,678.81	$	49,260.01
FNMA POOL AD4296	FIXED INCOME	1,167,397.89	$	1,288,261.98
FNMA POOL AD4513	FIXED INCOME	3,353,549.13	$	3,671,702.35
FNMA POOL AD4757	FIXED INCOME	441,702.41	$	468,488.53
FNMA POOL AD5082	FIXED INCOME	106,342.03	$	112,215.24
FNMA POOL AD5164	FIXED INCOME	678,071.78	$	747,672.55
FNMA POOL AD5535	FIXED INCOME	3,314,524.83	$	3,543,351.70
FNMA POOL AD5690	FIXED INCOME	212,004.92	$	224,856.20
FNMA POOL AD5836	FIXED INCOME	228,901.14	$	252,384.09
FNMA POOL AD6061	FIXED INCOME	57,226.79	$	63,154.94
FNMA POOL AD6391	FIXED INCOME	969,536.56	$	1,045,384.09
FNMA POOL AD6420	FIXED INCOME	1,264,093.20	$	1,395,862.64
FNMA POOL AD7111	FIXED INCOME	925,333.02	$	1,023,672.05
FNMA POOL AD7126	FIXED INCOME	2,159,551.93	$	2,358,578.48
FNMA POOL AD7136	FIXED INCOME	820,178.88	$	904,721.89
FNMA POOL AD7707	FIXED INCOME	28,224.86	$	31,043.32
FNMA POOL AD7726	FIXED INCOME	316,620.82	$	335,500.72
FNMA POOL AD7906	FIXED INCOME	117,221.18	$	129,734.64
FNMA POOL AD8036	FIXED INCOME	2,658,984.01	$	2,877,667.52
FNMA POOL AD8270	FIXED INCOME	66,539.72	$	73,417.16
FNMA POOL AD9136	FIXED INCOME	760,767.11	$	807,065.44
FNMA POOL AD9194	FIXED INCOME	1,285,734.90	$	1,418,967.75
FNMA POOL AE0028	FIXED INCOME	517,009.54	$	585,163.47
FNMA POOL AE0028	FIXED INCOME	74,578.19	$	84,409.34
FNMA POOL AE0096	FIXED INCOME	252,384.81	$	281,024.23
FNMA POOL AE0212	FIXED INCOME	128,556.99	$	143,177.53
FNMA POOL AE0215	FIXED INCOME	71,853.63	$	76,059.76
FNMA POOL AE0217	FIXED INCOME	1,648,608.44	$	1,784,493.21
FNMA POOL AE0233	FIXED INCOME	95,314.91	$	106,816.14
FNMA POOL AE0371	FIXED INCOME	294,476.97	$	333,061.98
FNMA POOL AE0378	FIXED INCOME	2,665,938.67	$	2,778,204.60
FNMA POOL AE0381	FIXED INCOME	3,254,350.75	$	3,530,877.62
FNMA POOL AE0481	FIXED INCOME	851,541.89	$	939,030.62
FNMA POOL AE0484	FIXED INCOME	6,081.91	$	6,850.45
FNMA POOL AE0691	FIXED INCOME	1,139,205.55	$	1,230,736.30

FNMA POOL AE0725	FIXED INCOME	953,934.76	$	1,032,341.43
FNMA POOL AE0758	FIXED INCOME	1,021,812.77	$	1,188,011.14
FNMA POOL AE0801	FIXED INCOME	87,040.97	$	98,471.13
FNMA POOL AE0803	FIXED INCOME	499,293.83	$	540,432.26
FNMA POOL AE0823	FIXED INCOME	203,577.98	$	230,032.26
FNMA POOL AE0949	FIXED INCOME	347,142.98	$	368,472.38
FNMA POOL AE2035	FIXED INCOME	4,195,711.12	$	4,593,982.91
FNMA POOL AE3049	FIXED INCOME	1,115,782.19	$	1,207,456.07
FNMA POOL AE4701	FIXED INCOME	24,568.91	$	27,181.87
FNMA POOL AE5463	FIXED INCOME	1,607,763.60	$	1,705,427.28
FNMA POOL AE5519	FIXED INCOME	73,029.79	$	76,180.95
FNMA POOL AE6049	FIXED INCOME	105,573.39	$	112,096.06
FNMA POOL AE6061	FIXED INCOME	295,987.30	$	320,294.56
FNMA POOL AE6763	FIXED INCOME	419,687.56	$	441,193.65
FNMA POOL AE8714	FIXED INCOME	996,483.38	$	1,030,474.25
FNMA POOL AH0573	FIXED INCOME	1,077,494.15	$	1,144,879.73
FNMA POOL AH1114	FIXED INCOME	1,328,827.98	$	1,413,066.66
FNMA POOL AH1566	FIXED INCOME	59,593.11	$	65,761.73
FNMA POOL AH3430	FIXED INCOME	217,184.92	$	228,486.25
FNMA POOL AH4428	FIXED INCOME	789,496.20	$	816,505.93
FNMA POOL AH5583	FIXED INCOME	30,020.62	$	32,487.17
FNMA POOL AH5620	FIXED INCOME	182,684.36	$	193,709.84
FNMA POOL AH6101	FIXED INCOME	584,617.44	$	643,125.80
FNMA POOL AH6958	FIXED INCOME	506,681.30	$	526,721.28
FNMA POOL AH6961	FIXED INCOME	1,005,898.42	$	1,066,820.60
FNMA POOL AH7010	FIXED INCOME	272,587.92	$	295,016.14
FNMA POOL AH8014	FIXED INCOME	46,367.97	$	51,202.55
FNMA POOL AH8075	FIXED INCOME	78,823.37	$	86,723.90
FNMA POOL AH8076	FIXED INCOME	4,601.65	$	5,062.88
FNMA POOL AI0108	FIXED INCOME	1,839,998.59	$	2,068,442.40
FNMA POOL AI0663	FIXED INCOME	20,587.99	$	22,777.64
FNMA POOL AI0706	FIXED INCOME	339,061.54	$	373,660.22
FNMA POOL AI1630	FIXED INCOME	168,954.75	$	184,602.32
FNMA POOL AI3095	FIXED INCOME	271,337.72	$	300,612.54
FNMA POOL AI3435	FIXED INCOME	559,627.25	$	593,525.01
FNMA POOL AI3464	FIXED INCOME	4,117,483.29	$	4,358,748.01
FNMA POOL AI3649	FIXED INCOME	671,849.63	$	739,184.21
FNMA POOL AI4052	FIXED INCOME	72,041.38	$	76,482.05
FNMA POOL AI4169	FIXED INCOME	152,716.18	$	170,177.10
FNMA POOL AI4283	FIXED INCOME	572,882.68	$	619,945.39
FNMA POOL AI4815	FIXED INCOME	267,991.87	$	289,963.35
FNMA POOL AI5595	FIXED INCOME	1,469,088.92	$	1,625,352.93
FNMA POOL AI6653	FIXED INCOME	337,889.32	$	354,494.12
FNMA POOL AI7234	FIXED INCOME	192,386.26	$	208,752.77
FNMA POOL AI7747	FIXED INCOME	74,821.71	$	82,866.59
FNMA POOL AI8013	FIXED INCOME	691,525.90	$	725,593.10
FNMA POOL AI8448	FIXED INCOME	502,091.11	$	546,088.59
FNMA POOL AI9791	FIXED INCOME	3,944,222.29	$	4,154,394.12
FNMA POOL AJ0062	FIXED INCOME	481,644.46	$	496,586.96

FNMA POOL AJ1441	FIXED INCOME	481,003.61	$	504,645.29
FNMA POOL AJ3757	FIXED INCOME	829,294.86	$	858,670.11
FNMA POOL AJ4535	FIXED INCOME	546,046.84	$	565,439.60
FNMA POOL AJ5474	FIXED INCOME	615,196.90	$	636,926.07
FNMA POOL AJ6346	FIXED INCOME	493,515.42	$	510,261.12
FNMA POOL AJ7686	FIXED INCOME	435,755.38	$	463,942.26
FNMA POOL AJ8476	FIXED INCOME	1,247,792.09	$	1,290,534.32
FNMA POOL AJ9303	FIXED INCOME	965,048.65	$	1,023,796.11
FNMA POOL AK0971	FIXED INCOME	931,521.51	$	964,568.44
FNMA POOL AK2073	FIXED INCOME	79,714.10	$	82,527.74
FNMA POOL AK2415	FIXED INCOME	761,091.43	$	807,375.43
FNMA POOL AK3402	FIXED INCOME	322,312.04	$	341,975.86
FNMA POOL AK4525	FIXED INCOME	9,157.53	$	10,131.63
FNMA POOL AK5115	FIXED INCOME	1,377,326.25	$	1,443,157.54
FNMA POOL AK6568	FIXED INCOME	2,242,579.00	$	2,318,777.98
FNMA POOL AK6846	FIXED INCOME	831,510.96	$	859,727.31
FNMA POOL AK8441	FIXED INCOME	226,014.26	$	240,053.93
FNMA POOL AK9393	FIXED INCOME	1,067,058.92	$	1,103,567.38
FNMA POOL AL0013	FIXED INCOME	625,867.08	$	707,252.39
FNMA POOL AL0030	FIXED INCOME	119,788.12	$	134,313.29
FNMA POOL AL0058	FIXED INCOME	121,809.91	$	126,126.12
FNMA POOL AL0069	FIXED INCOME	495,215.93	$	544,923.55
FNMA POOL AL0069	FIXED INCOME	669,442.08	$	736,637.76
FNMA POOL AL0081	FIXED INCOME	188,851.98	$	208,360.26
FNMA POOL AL0100	FIXED INCOME	328,770.04	$	371,925.99
FNMA POOL AL0160	FIXED INCOME	23,292.08	$	25,210.37
FNMA POOL AL0180	FIXED INCOME	5,891,435.10	$	6,822,810.72
FNMA POOL AL0278	FIXED INCOME	4,184,963.10	$	4,568,788.33
FNMA POOL AL0408	FIXED INCOME	401,954.21	$	413,626.75
FNMA POOL AL0414	FIXED INCOME	4,510.34	$	5,034.37
FNMA POOL AL0520	FIXED INCOME	507,609.01	$	566,181.83
FNMA POOL AL0527	FIXED INCOME	24,878.85	$	27,434.29
FNMA POOL AL0533	FIXED INCOME	1,290,782.61	$	1,362,685.58
FNMA POOL AL0546	FIXED INCOME	107,010.44	$	117,945.66
FNMA POOL AL0791	FIXED INCOME	1,134,217.18	$	1,207,463.85
FNMA POOL AL0898	FIXED INCOME	9,308.27	$	10,239.14
FNMA POOL AL0913	FIXED INCOME	245,310.51	$	276,825.08
FNMA POOL AL0914	FIXED INCOME	465,364.71	$	529,968.93
FNMA POOL AL1176	FIXED INCOME	84,093.85	$	96,106.36
FNMA POOL AL1308	FIXED INCOME	41,796.11	$	47,766.54
FNMA POOL AL1319	FIXED INCOME	853,150.43	$	922,355.10
FNMA POOL AL1469	FIXED INCOME	990,729.48	$	1,128,199.80
FNMA POOL AL1470	FIXED INCOME	406,475.04	$	471,178.14
FNMA POOL AL1472	FIXED INCOME	584,673.27	$	638,477.04
FNMA POOL AL1547	FIXED INCOME	1,230,060.53	$	1,329,527.97
FNMA POOL AL1704	FIXED INCOME	1,000,848.11	$	1,143,815.77
FNMA POOL AL1862	FIXED INCOME	1,499,838.98	$	1,553,401.60
FNMA POOL AL1938	FIXED INCOME	1,384,674.88	$	1,467,020.50
FNMA POOL AL1952	FIXED INCOME	4,735,845.70	$	4,881,667.03

FNMA POOL AL2003	FIXED INCOME	555,719.24	$	589,719.03
FNMA POOL AL2088	FIXED INCOME	1,562,367.71	$	1,657,174.51
FNMA POOL AL2131	FIXED INCOME	306,883.94	$	318,468.76
FNMA POOL AL2142	FIXED INCOME	564,974.34	$	645,678.95
FNMA POOL AL2164	FIXED INCOME	7,007,834.89	$	7,504,728.65
FNMA POOL AL2168	FIXED INCOME	166,113.71	$	172,054.47
FNMA POOL AL2207	FIXED INCOME	312,015.18	$	356,585.46
FNMA POOL AL2276	FIXED INCOME	466,085.20	$	482,755.27
FNMA POOL AL2293	FIXED INCOME	4,955,328.74	$	5,404,078.16
FNMA POOL AL2374	FIXED INCOME	966,244.13	$	1,031,733.00
FNMA POOL AL2482	FIXED INCOME	1,455,249.53	$	1,574,636.21
FNMA POOL AL2605	FIXED INCOME	6,379,590.78	$	6,607,661.98
FNMA POOL AL2607	FIXED INCOME	508,118.85	$	538,945.79
FNMA POOL AL2617	FIXED INCOME	242,598.56	$	274,224.49
FNMA POOL AL2629	FIXED INCOME	165,620.39	$	182,599.39
FNMA POOL AL2683	FIXED INCOME	1,968,915.60	$	2,088,699.19
FNMA POOL AL2688	FIXED INCOME	1,354,644.13	$	1,532,032.10
FNMA POOL AL2809	FIXED INCOME	4,637,285.69	$	4,860,371.82
FNMA POOL AL2890	FIXED INCOME	1,685,279.07	$	1,690,702.28
FNMA POOL AL2935	FIXED INCOME	835,963.95	$	866,544.93
FNMA POOL AL2966	FIXED INCOME	536,078.15	$	539,482.05
FNMA POOL AL3006	FIXED INCOME	1,660,573.73	$	1,833,629.03
FNMA POOL AL3162	FIXED INCOME	3,966,952.14	$	3,992,146.05
FNMA POOL AL3174	FIXED INCOME	1,669,723.52	$	1,696,712.06
FNMA POOL AL3182	FIXED INCOME	74,598.69	$	77,473.50
FNMA POOL AL3200	FIXED INCOME	6,870,645.07	$	7,199,099.83
FNMA POOL AL3223	FIXED INCOME	395,648.72	$	441,856.13
FNMA POOL AL3272	FIXED INCOME	279,588.57	$	307,507.58
FNMA POOL AL3272	FIXED INCOME	711,728.49	$	782,799.91
FNMA POOL AL3299	FIXED INCOME	302,343.97	$	313,019.39
FNMA POOL AL3304	FIXED INCOME	654,581.60	$	677,796.36
FNMA POOL AL3315	FIXED INCOME	460,312.36	$	476,775.02
FNMA POOL AL3347	FIXED INCOME	146,318.38	$	165,445.72
FNMA POOL AL3347	FIXED INCOME	552,514.61	$	624,741.59
FNMA POOL AL3350	FIXED INCOME	343,407.20	$	387,843.84
FNMA POOL AL3365	FIXED INCOME	2,730,270.96	$	3,086,593.98
FNMA POOL AL3365	FIXED INCOME	1,035,161.40	$	1,170,258.55
FNMA POOL AL3440	FIXED INCOME	79,046.92	$	89,341.13
FNMA POOL AL3498	FIXED INCOME	2,360,521.36	$	2,443,536.77
FNMA POOL AL3508	FIXED INCOME	315,494.01	$	337,105.50
FNMA POOL AL3597	FIXED INCOME	1,220,530.92	$	1,294,550.69
FNMA POOL AL3598	FIXED INCOME	9,289,900.68	$	10,566,953.97
FNMA POOL AL3615	FIXED INCOME	438,255.61	$	459,856.71
FNMA POOL AL3671	FIXED INCOME	257,795.46	$	291,523.69
FNMA POOL AL3671	FIXED INCOME	290,046.81	$	327,994.59
FNMA POOL AL3679	FIXED INCOME	646,786.36	$	731,216.03
FNMA POOL AL3759	FIXED INCOME	648,985.34	$	653,103.75
FNMA POOL AL3997	FIXED INCOME	6,641,261.80	$	6,985,037.42
FNMA POOL AL4009	FIXED INCOME	4,652,755.80	$	4,837,849.68

FNMA POOL AL4010	FIXED INCOME	1,642,469.21	$	1,701,401.66
FNMA POOL AL4014	FIXED INCOME	4,680,730.51	$	4,851,288.04
FNMA POOL AL4052	FIXED INCOME	4,830,869.59	$	5,059,269.82
FNMA POOL AL4141	FIXED INCOME	1,983,179.84	$	2,244,005.71
FNMA POOL AL4142	FIXED INCOME	439,483.91	$	497,309.87
FNMA POOL AL4244	FIXED INCOME	1,917,007.47	$	2,052,065.71
FNMA POOL AL4316	FIXED INCOME	1,460,626.47	$	1,706,427.25
FNMA POOL AL4324	FIXED INCOME	4,541,739.48	$	5,190,511.11
FNMA POOL AL4422	FIXED INCOME	0.01	$	0.01
FNMA POOL AL4430	FIXED INCOME	1,331,278.77	$	1,414,460.64
FNMA POOL AL4707	FIXED INCOME	6,471,322.06	$	7,042,812.60
FNMA POOL AL4741	FIXED INCOME	876,413.98	$	963,705.43
FNMA POOL AL4829	FIXED INCOME	960,439.30	$	1,086,245.03
FNMA POOL AL4922	FIXED INCOME	1,602,758.71	$	1,688,004.35
FNMA POOL AL4998	FIXED INCOME	2,564,599.60	$	2,777,695.23
FNMA POOL AL5083	FIXED INCOME	6,484,678.99	$	6,877,963.10
FNMA POOL AL5097	FIXED INCOME	4,848,406.24	$	5,245,627.73
FNMA POOL AL5110	FIXED INCOME	166,168.09	$	179,466.07
FNMA POOL AL5229	FIXED INCOME	324,745.27	$	359,785.62
FNMA POOL AL5231	FIXED INCOME	2,417,201.97	$	2,612,319.38
FNMA POOL AL5281	FIXED INCOME	8,887,833.37	$	9,097,529.53
FNMA POOL AL5315	FIXED INCOME	1,732,282.76	$	1,838,867.35
FNMA POOL AL5443	FIXED INCOME	165,058.16	$	186,811.92
FNMA POOL AL5540	FIXED INCOME	1,945,179.28	$	2,134,008.80
FNMA POOL AL5570	FIXED INCOME	2,487,743.15	$	2,686,830.49
FNMA POOL AL5687	FIXED INCOME	5,054,647.69	$	5,323,485.09
FNMA POOL AL5744	FIXED INCOME	864,131.61	$	905,710.89
FNMA POOL AL5844	FIXED INCOME	556,033.94	$	592,002.96
FNMA POOL AL5853	FIXED INCOME	1,514,312.08	$	1,668,216.48
FNMA POOL AL5957	FIXED INCOME	13,218,145.86	$	14,017,691.41
FNMA POOL AL5997	FIXED INCOME	8,077,160.48	$	8,743,299.33
FNMA POOL AL6004	FIXED INCOME	313,652.97	$	338,753.77
FNMA POOL AL6019	FIXED INCOME	1,971,454.62	$	1,997,517.74
FNMA POOL AL6161	FIXED INCOME	7,821,753.75	$	8,247,884.62
FNMA POOL AL6208	FIXED INCOME	3,861,256.21	$	3,999,745.96
FNMA POOL AL6302	FIXED INCOME	3,756,122.40	$	4,067,535.22
FNMA POOL AL6307	FIXED INCOME	1,702,134.98	$	1,838,352.23
FNMA POOL AL6325	FIXED INCOME	2,148,769.80	$	2,153,173.83
FNMA POOL AL6404	FIXED INCOME	741,083.06	$	810,972.51
FNMA POOL AL6445	FIXED INCOME	3,535,685.07	$	3,608,849.43
FNMA POOL AL6526	FIXED INCOME	-	$	-
FNMA POOL AL6583	FIXED INCOME	842,726.74	$	871,307.20
FNMA POOL AL6584	FIXED INCOME	711,512.84	$	734,977.34
FNMA POOL AL6626	FIXED INCOME	699,545.14	$	742,206.12
FNMA POOL AL6658	FIXED INCOME	187,203.29	$	205,896.94
FNMA POOL AL6761	FIXED INCOME	412,741.42	$	426,726.34
FNMA POOL AL6763	FIXED INCOME	2,195,753.23	$	2,264,020.36
FNMA POOL AL6887	FIXED INCOME	9,472,453.46	$	10,241,235.70
FNMA POOL AL6899	FIXED INCOME	390,350.88	$	403,973.55

FNMA POOL AL7046	FIXED INCOME	893,071.20	$	924,238.28
FNMA POOL AL7121	FIXED INCOME	1,675,537.24	$	1,679,230.53
FNMA POOL AL7139	FIXED INCOME	562,514.96	$	581,128.75
FNMA POOL AL7147	FIXED INCOME	1,460,990.59	$	1,590,366.80
FNMA POOL AL7205	FIXED INCOME	5,541,420.87	$	5,808,482.94
FNMA POOL AL7225	FIXED INCOME	1,032,061.67	$	1,066,254.99
FNMA POOL AL7227	FIXED INCOME	934,199.50	$	964,679.56
FNMA POOL AL7293	FIXED INCOME	2,354,885.62	$	2,649,117.53
FNMA POOL AL7369	FIXED INCOME	884,484.71	$	938,357.45
FNMA POOL AL7442	FIXED INCOME	449,098.67	$	480,924.63
FNMA POOL AL7443	FIXED INCOME	624,192.59	$	666,596.88
FNMA POOL AL7498	FIXED INCOME	10,242,644.42	$	11,062,335.50
FNMA POOL AL7521	FIXED INCOME	18,032,306.90	$	19,883,891.94
FNMA POOL AL7531	FIXED INCOME	1,430,809.63	$	1,481,871.69
FNMA POOL AL7577	FIXED INCOME	655,596.70	$	695,862.74
FNMA POOL AL7594	FIXED INCOME	5,181,603.51	$	5,356,003.43
FNMA POOL AL7660	FIXED INCOME	1,308,310.75	$	1,459,677.08
FNMA POOL AL7661	FIXED INCOME	803,865.22	$	871,988.80
FNMA POOL AL7747	FIXED INCOME	247,980.76	$	272,409.73
FNMA POOL AM0117	FIXED INCOME	94,371.35	$	95,098.89
FNMA POOL AM8674	FIXED INCOME	660,000.00	$	652,107.57
FNMA POOL AO0186	FIXED INCOME	340,846.31	$	368,783.64
FNMA POOL AO0289	FIXED INCOME	86,478.71	$	89,812.33
FNMA POOL AO0977	FIXED INCOME	20,610,885.30	$	21,510,318.36
FNMA POOL AO2310	FIXED INCOME	103,935.28	$	104,788.78
FNMA POOL AO2313	FIXED INCOME	148,686.12	$	149,630.47
FNMA POOL AO2711	FIXED INCOME	150,795.90	$	160,187.36
FNMA POOL AO2976	FIXED INCOME	3,438,818.71	$	3,556,475.59
FNMA POOL AO3107	FIXED INCOME	276,123.15	$	286,032.93
FNMA POOL AO4131	FIXED INCOME	88,942.91	$	92,366.90
FNMA POOL AO4144	FIXED INCOME	959,024.54	$	1,017,337.82
FNMA POOL AO4170	FIXED INCOME	62,283.48	$	66,162.88
FNMA POOL AO5892	FIXED INCOME	13,018,560.55	$	13,484,144.50
FNMA POOL AO6086	FIXED INCOME	167,244.08	$	177,661.28
FNMA POOL AO6482	FIXED INCOME	248,166.96	$	256,112.29
FNMA POOL AO6807	FIXED INCOME	1,806,614.96	$	1,928,061.89
FNMA POOL AO6870	FIXED INCOME	-	$	-
FNMA POOL AO6908	FIXED INCOME	79,861.83	$	84,836.16
FNMA POOL AO7501	FIXED INCOME	78,323.37	$	83,189.93
FNMA POOL AO7977	FIXED INCOME	750,918.60	$	777,509.27
FNMA POOL AO9158	FIXED INCOME	371,661.27	$	384,960.51
FNMA POOL AO9859	FIXED INCOME	64,821.87	$	68,858.92
FNMA POOL AP0006	FIXED INCOME	1,067,916.33	$	1,107,319.20
FNMA POOL AP0549	FIXED INCOME	2,431,002.78	$	2,582,419.08
FNMA POOL AP0692	FIXED INCOME	142,282.78	$	151,144.90
FNMA POOL AP2088	FIXED INCOME	1,346,207.98	$	1,428,120.93
FNMA POOL AP2109	FIXED INCOME	1,640,194.88	$	1,765,767.90
FNMA POOL AP2530	FIXED INCOME	127,599.94	$	135,547.03
FNMA POOL AP2958	FIXED INCOME	132,488.63	$	140,740.90

FNMA POOL AP3125	FIXED INCOME	494,486.83	$	496,083.20
FNMA POOL AP3145	FIXED INCOME	54,186.02	$	54,631.11
FNMA POOL AP3815	FIXED INCOME	169,027.22	$	170,101.39
FNMA POOL AP4264	FIXED INCOME	128,620.06	$	129,174.90
FNMA POOL AP4532	FIXED INCOME	81,595.93	$	86,678.32
FNMA POOL AP4781	FIXED INCOME	681,443.99	$	684,383.67
FNMA POOL AP4903	FIXED INCOME	172,247.79	$	182,976.03
FNMA POOL AP6136	FIXED INCOME	2,110,396.99	$	2,116,439.88
FNMA POOL AP6202	FIXED INCOME	0.01	$	0.01
FNMA POOL AP7399	FIXED INCOME	610,696.27	$	648,731.87
FNMA POOL AP8670	FIXED INCOME	59,571.83	$	60,061.21
FNMA POOL AP9229	FIXED INCOME	143,656.46	$	152,604.54
FNMA POOL AP9633	FIXED INCOME	2,000,778.63	$	1,933,386.12
FNMA POOL AP9766	FIXED INCOME	1,467,565.16	$	1,562,539.51
FNMA POOL AP9862	FIXED INCOME	74,378.58	$	79,011.58
FNMA POOL AQ0100	FIXED INCOME	76,366.33	$	81,016.98
FNMA POOL AQ0393	FIXED INCOME	181,421.12	$	188,639.34
FNMA POOL AQ0667	FIXED INCOME	76,652.32	$	77,281.33
FNMA POOL AQ1641	FIXED INCOME	87,879.60	$	93,353.33
FNMA POOL AQ2101	FIXED INCOME	56,136.47	$	56,185.18
FNMA POOL AQ2102	FIXED INCOME	120,667.44	$	121,433.89
FNMA POOL AQ2480	FIXED INCOME	-	$	-
FNMA POOL AQ2895	FIXED INCOME	127,477.23	$	128,524.35
FNMA POOL AQ3414	FIXED INCOME	7,343,646.05	$	7,603,102.94
FNMA POOL AQ3599	FIXED INCOME	153,957.82	$	163,547.30
FNMA POOL AQ3661	FIXED INCOME	-	$	-
FNMA POOL AQ4055	FIXED INCOME	301,483.37	$	303,962.18
FNMA POOL AQ4078	FIXED INCOME	409,873.80	$	437,242.32
FNMA POOL AQ4080	FIXED INCOME	480,624.09	$	511,539.15
FNMA POOL AQ4555	FIXED INCOME	958,182.32	$	1,016,343.52
FNMA POOL AQ4573	FIXED INCOME	140,661.58	$	152,200.90
FNMA POOL AQ4656	FIXED INCOME	-	$	-
FNMA POOL AQ5137	FIXED INCOME	63,804.96	$	67,779.30
FNMA POOL AQ5152	FIXED INCOME	446,049.47	$	448,884.60
FNMA POOL AQ5342	FIXED INCOME	564,280.60	$	567,867.91
FNMA POOL AQ5401	FIXED INCOME	-	$	-
FNMA POOL AQ5402	FIXED INCOME	590,162.24	$	593,914.05
FNMA POOL AQ5701	FIXED INCOME	46,531.71	$	46,892.88
FNMA POOL AQ5804	FIXED INCOME	-	$	-
FNMA POOL AQ6316	FIXED INCOME	77,415.67	$	77,648.10
FNMA POOL AQ6570	FIXED INCOME	70,845.77	$	71,427.04
FNMA POOL AQ6744	FIXED INCOME	52,060.08	$	55,302.98
FNMA POOL AQ6758	FIXED INCOME	547,480.13	$	550,960.33
FNMA POOL AQ7003	FIXED INCOME	332,729.82	$	353,453.95
FNMA POOL AQ7048	FIXED INCOME	59,871.52	$	64,819.88
FNMA POOL AQ7082	FIXED INCOME	586,305.01	$	623,185.64
FNMA POOL AQ7120	FIXED INCOME	70,446.92	$	74,878.69
FNMA POOL AQ7146	FIXED INCOME	272,613.10	$	274,847.15
FNMA POOL AQ7310	FIXED INCOME	214,792.59	$	216,555.49

FNMA POOL AQ7661	FIXED INCOME	50,443.89	$	53,585.97
FNMA POOL AQ7935	FIXED INCOME	897,811.66	$	903,518.69
FNMA POOL AQ7938	FIXED INCOME	-	$	-
FNMA POOL AQ7988	FIXED INCOME	46,947.82	$	46,988.56
FNMA POOL AQ7989	FIXED INCOME	64,894.13	$	65,185.74
FNMA POOL AQ8305	FIXED INCOME	94,862.61	$	100,772.10
FNMA POOL AQ8330	FIXED INCOME	118,650.72	$	119,625.32
FNMA POOL AQ8381	FIXED INCOME	116,010.34	$	116,747.64
FNMA POOL AQ8484	FIXED INCOME	613,581.51	$	617,482.23
FNMA POOL AQ8656	FIXED INCOME	221,690.57	$	223,510.51
FNMA POOL AQ8657	FIXED INCOME	461,558.45	$	464,487.27
FNMA POOL AQ8746	FIXED INCOME	111,437.92	$	112,146.21
FNMA POOL AQ9119	FIXED INCOME	94,746.63	$	95,031.01
FNMA POOL AQ9120	FIXED INCOME	54,148.34	$	54,270.67
FNMA POOL AQ9317	FIXED INCOME	601,065.59	$	605,999.19
FNMA POOL AQ9328	FIXED INCOME	2,522,640.79	$	2,607,899.57
FNMA POOL AQ9362	FIXED INCOME	1,665,230.68	$	1,687,302.73
FNMA POOL AQ9560	FIXED INCOME	0.01	$	0.01
FNMA POOL AQ9691	FIXED INCOME	126,675.64	$	127,715.61
FNMA POOL AQ9781	FIXED INCOME	42,721.51	$	42,978.34
FNMA POOL AQ9855	FIXED INCOME	58,154.99	$	58,632.73
FNMA POOL AR1079	FIXED INCOME	-	$	-
FNMA POOL AR1272	FIXED INCOME	47,163.19	$	47,204.11
FNMA POOL AR1389	FIXED INCOME	103,847.17	$	104,698.92
FNMA POOL AR1815	FIXED INCOME	60,344.01	$	60,826.28
FNMA POOL AR1981	FIXED INCOME	-	$	-
FNMA POOL AR1997	FIXED INCOME	-	$	-
FNMA POOL AR2041	FIXED INCOME	94,584.56	$	95,361.19
FNMA POOL AR2878	FIXED INCOME	81,420.72	$	82,089.00
FNMA POOL AR3218	FIXED INCOME	90,186.93	$	93,774.67
FNMA POOL AR3373	FIXED INCOME	779,771.33	$	790,106.20
FNMA POOL AR3392	FIXED INCOME	-	$	-
FNMA POOL AR3419	FIXED INCOME	58,186.40	$	58,447.67
FNMA POOL AR3468	FIXED INCOME	76,059.88	$	76,683.85
FNMA POOL AR3489	FIXED INCOME	91,791.59	$	92,545.93
FNMA POOL AR3942	FIXED INCOME	84,391.30	$	85,084.52
FNMA POOL AR4260	FIXED INCOME	86,869.60	$	87,125.11
FNMA POOL AR5576	FIXED INCOME	212,338.85	$	214,082.09
FNMA POOL AR5957	FIXED INCOME	71,789.98	$	71,852.27
FNMA POOL AR6313	FIXED INCOME	141,477.94	$	142,637.88
FNMA POOL AR6746	FIXED INCOME	-	$	-
FNMA POOL AR6852	FIXED INCOME	968,817.14	$	971,027.34
FNMA POOL AR7437	FIXED INCOME	104,225.17	$	107,659.36
FNMA POOL AR7439	FIXED INCOME	170,394.77	$	176,026.41
FNMA POOL AR7568	FIXED INCOME	369,744.33	$	370,517.34
FNMA POOL AR7576	FIXED INCOME	465,134.51	$	466,107.67
FNMA POOL AR8293	FIXED INCOME	2,064,300.28	$	2,068,776.12
FNMA POOL AR8630	FIXED INCOME	848,148.80	$	849,915.13
FNMA POOL AR9193	FIXED INCOME	-	$	-

FNMA POOL AR9194	FIXED INCOME	2,038,911.66	$	2,051,855.87
FNMA POOL AR9197	FIXED INCOME	2,357,405.08	$	2,362,689.51
FNMA POOL AR9218	FIXED INCOME	842,774.46	$	844,668.44
FNMA POOL AR9248	FIXED INCOME	1,305,587.29	$	1,322,871.10
FNMA POOL AR9653	FIXED INCOME	171,909.20	$	173,320.54
FNMA POOL AS0022	FIXED INCOME	93,639.74	$	96,730.82
FNMA POOL AS0023	FIXED INCOME	1,145,646.06	$	1,183,464.34
FNMA POOL AS0028	FIXED INCOME	116,972.29	$	120,828.63
FNMA POOL AS0035	FIXED INCOME	142,442.49	$	147,123.74
FNMA POOL AS0070	FIXED INCOME	626,440.51	$	666,839.50
FNMA POOL AS0080	FIXED INCOME	3,177,598.09	$	3,285,121.24
FNMA POOL AS0189	FIXED INCOME	1,782,045.48	$	1,805,642.52
FNMA POOL AS0209	FIXED INCOME	2,097,342.10	$	2,172,599.77
FNMA POOL AS0210	FIXED INCOME	2,532,938.33	$	2,622,274.56
FNMA POOL AS0226	FIXED INCOME	1,416,743.64	$	1,505,277.38
FNMA POOL AS0262	FIXED INCOME	117,160.54	$	128,859.90
FNMA POOL AS0263	FIXED INCOME	1,392,078.30	$	1,531,087.74
FNMA POOL AS0358	FIXED INCOME	1,939,159.67	$	2,063,914.34
FNMA POOL AS0516	FIXED INCOME	2,358,626.67	$	2,363,274.82
FNMA POOL AS0563	FIXED INCOME	698,323.42	$	754,208.35
FNMA POOL AS0574	FIXED INCOME	821,478.58	$	903,509.37
FNMA POOL AS0657	FIXED INCOME	1,666,187.65	$	1,764,398.27
FNMA POOL AS0834	FIXED INCOME	-	$	-
FNMA POOL AS0837	FIXED INCOME	330,490.22	$	363,729.88
FNMA POOL AS0838	FIXED INCOME	659,851.77	$	725,742.91
FNMA POOL AS0909	FIXED INCOME	5,420,013.09	$	5,875,439.39
FNMA POOL AS0924	FIXED INCOME	1,632,394.74	$	1,797,916.99
FNMA POOL AS1039	FIXED INCOME	821,345.43	$	850,710.25
FNMA POOL AS1042	FIXED INCOME	1,706,707.71	$	1,813,370.61
FNMA POOL AS1331	FIXED INCOME	705,846.74	$	762,419.20
FNMA POOL AS1333	FIXED INCOME	424,290.81	$	459,944.86
FNMA POOL AS1380	FIXED INCOME	172,643.60	$	186,459.80
FNMA POOL AS1417	FIXED INCOME	1,599,315.48	$	1,649,913.12
FNMA POOL AS1453	FIXED INCOME	296,875.52	$	308,638.48
FNMA POOL AS1539	FIXED INCOME	475,786.25	$	493,124.94
FNMA POOL AS1586	FIXED INCOME	1,428,593.02	$	1,542,919.45
FNMA POOL AS1588	FIXED INCOME	725,871.96	$	786,620.68
FNMA POOL AS1756	FIXED INCOME	461,487.16	$	483,679.09
FNMA POOL AS1773	FIXED INCOME	8,241,057.21	$	8,824,946.99
FNMA POOL AS1932	FIXED INCOME	318,292.96	$	343,765.08
FNMA POOL AS2046	FIXED INCOME	34,756.09	$	38,226.75
FNMA POOL AS2048	FIXED INCOME	852,273.46	$	938,501.51
FNMA POOL AS2244	FIXED INCOME	1,271,890.75	$	1,373,676.72
FNMA POOL AS2337	FIXED INCOME	355,973.83	$	384,461.45
FNMA POOL AS2488	FIXED INCOME	382,223.75	$	406,947.69
FNMA POOL AS2591	FIXED INCOME	48,868.15	$	50,455.63
FNMA POOL AS2676	FIXED INCOME	2,387,644.25	$	2,466,403.23
FNMA POOL AS2704	FIXED INCOME	-	$	-
FNMA POOL AS2740	FIXED INCOME	801,655.88	$	884,518.72

FNMA POOL AS2774	FIXED INCOME	3,773,025.54	$	3,906,122.00
FNMA POOL AS2950	FIXED INCOME	1,590,043.30	$	1,683,120.38
FNMA POOL AS2983	FIXED INCOME	1,582,543.55	$	1,632,847.96
FNMA POOL AS3031	FIXED INCOME	711,745.96	$	737,197.64
FNMA POOL AS3034	FIXED INCOME	449,353.47	$	466,673.33
FNMA POOL AS3204	FIXED INCOME	2,067,147.58	$	2,160,568.97
FNMA POOL AS3220	FIXED INCOME	1,626,749.83	$	1,680,398.36
FNMA POOL AS3293	FIXED INCOME	2,034,774.48	$	2,153,884.99
FNMA POOL AS3354	FIXED INCOME	1,425,113.98	$	1,470,402.58
FNMA POOL AS3355	FIXED INCOME	556,385.34	$	575,235.09
FNMA POOL AS3417	FIXED INCOME	1,479,053.09	$	1,632,679.05
FNMA POOL AS3634	FIXED INCOME	740,601.42	$	783,954.34
FNMA POOL AS3713	FIXED INCOME	2,428,392.06	$	2,574,504.60
FNMA POOL AS3817	FIXED INCOME	3,158,178.90	$	3,301,260.83
FNMA POOL AS3935	FIXED INCOME	8,604,380.57	$	8,904,532.86
FNMA POOL AS4073	FIXED INCOME	3,902,005.44	$	4,176,083.04
FNMA POOL AS4271	FIXED INCOME	641,798.38	$	707,863.21
FNMA POOL AS4304	FIXED INCOME	1,391,411.79	$	1,436,611.89
FNMA POOL AS4319	FIXED INCOME	4,159,355.90	$	4,296,551.55
FNMA POOL AS4337	FIXED INCOME	0.02	$	0.02
FNMA POOL AS4347	FIXED INCOME	1,321,763.81	$	1,407,269.29
FNMA POOL AS4354	FIXED INCOME	1,753,463.47	$	1,928,557.48
FNMA POOL AS4427	FIXED INCOME	1,433,440.70	$	1,576,574.84
FNMA POOL AS4431	FIXED INCOME	758,370.42	$	836,433.95
FNMA POOL AS4480	FIXED INCOME	725,550.96	$	732,125.52
FNMA POOL AS4485	FIXED INCOME	830,371.77	$	837,896.16
FNMA POOL AS4552	FIXED INCOME	3,071,688.27	$	3,175,068.30
FNMA POOL AS4570	FIXED INCOME	807,873.70	$	835,063.52
FNMA POOL AS4696	FIXED INCOME	3,100,894.34	$	3,205,257.30
FNMA POOL AS4766	FIXED INCOME	2,751,030.33	$	2,775,958.71
FNMA POOL AS4777	FIXED INCOME	2,466,774.26	$	2,547,355.07
FNMA POOL AS4797	FIXED INCOME	1,750,184.51	$	1,808,547.90
FNMA POOL AS4804	FIXED INCOME	2,082,999.97	$	2,150,995.50
FNMA POOL AS4953	FIXED INCOME	541,041.42	$	558,421.34
FNMA POOL AS5093	FIXED INCOME	604,460.41	$	610,293.97
FNMA POOL AS5147	FIXED INCOME	396,457.63	$	400,286.57
FNMA POOL AS5156	FIXED INCOME	1,383,071.81	$	1,426,409.58
FNMA POOL AS5175	FIXED INCOME	1,271,552.17	$	1,314,348.67
FNMA POOL AS5176	FIXED INCOME	1,830,659.31	$	1,892,274.07
FNMA POOL AS5312	FIXED INCOME	3,183,249.90	$	3,290,586.89
FNMA POOL AS5365	FIXED INCOME	3,197,929.95	$	3,305,760.76
FNMA POOL AS5407	FIXED INCOME	919,248.69	$	928,120.48
FNMA POOL AS5476	FIXED INCOME	3,621,145.05	$	3,839,762.81
FNMA POOL AS5548	FIXED INCOME	418,663.27	$	422,511.22
FNMA POOL AS5551	FIXED INCOME	417,066.92	$	421,095.76
FNMA POOL AS5594	FIXED INCOME	2,158,575.56	$	2,230,661.75
FNMA POOL AS5614	FIXED INCOME	566,987.02	$	572,290.61
FNMA POOL AS5616	FIXED INCOME	1,104,305.36	$	1,114,311.99
FNMA POOL AS5617	FIXED INCOME	2,119,011.97	$	2,138,213.33

FNMA POOL AS5618	FIXED INCOME	455,783.96	$	460,187.73
FNMA POOL AS5622	FIXED INCOME	776,303.87	$	802,029.29
FNMA POOL AS5623	FIXED INCOME	779,149.96	$	804,600.53
FNMA POOL AS5696	FIXED INCOME	2,250,212.49	$	2,323,310.78
FNMA POOL AS5707	FIXED INCOME	149,864.59	$	157,714.35
FNMA POOL AS5708	FIXED INCOME	606,060.09	$	639,290.06
FNMA POOL AS5714	FIXED INCOME	530,554.59	$	548,155.65
FNMA POOL AS5728	FIXED INCOME	727,497.72	$	752,273.96
FNMA POOL AS5786	FIXED INCOME	505,389.72	$	510,040.75
FNMA POOL AS5872	FIXED INCOME	608,616.34	$	614,312.63
FNMA POOL AS5892	FIXED INCOME	13,637,314.28	$	14,080,323.25
FNMA POOL AS5892	FIXED INCOME	1,754,074.84	$	1,811,056.07
FNMA POOL AS5931	FIXED INCOME	15,823,648.80	$	16,337,680.98
FNMA POOL AS5949	FIXED INCOME	2,107,084.41	$	2,248,597.17
FNMA POOL AS5952	FIXED INCOME	1,160,413.30	$	1,279,503.28
FNMA POOL AS6007	FIXED INCOME	0.07	$	0.07
FNMA POOL AS6008	FIXED INCOME	1,369,977.29	$	1,467,057.57
FNMA POOL AS6009	FIXED INCOME	1,009,460.50	$	1,080,994.12
FNMA POOL AS6115	FIXED INCOME	604,118.63	$	609,600.97
FNMA POOL AS6116	FIXED INCOME	607,687.63	$	613,194.17
FNMA POOL AS6141	FIXED INCOME	615,543.94	$	621,321.23
FNMA POOL AS6142	FIXED INCOME	520,832.66	$	525,640.08
FNMA POOL AS6147	FIXED INCOME	565,253.15	$	570,734.26
FNMA POOL AS6183	FIXED INCOME	1,062,550.17	$	1,100,839.01
FNMA POOL AS6230	FIXED INCOME	1,036,354.69	$	1,142,713.65
FNMA POOL AS6233	FIXED INCOME	103,576.67	$	112,895.40
FNMA POOL AS6234	FIXED INCOME	886,855.86	$	980,991.33
FNMA POOL AS6280	FIXED INCOME	532,446.99	$	551,633.65
FNMA POOL AS6311	FIXED INCOME	10,178,211.47	$	10,508,960.09
FNMA POOL AS6332	FIXED INCOME	6,895,000.00	$	7,119,063.23
FNMA POOL AS6340	FIXED INCOME	1,700,000.00	$	1,757,347.21
FNMA POOL AS6393	FIXED INCOME	3,200,000.00	$	3,303,989.38
FNMA POOL AS6394	FIXED INCOME	3,200,000.00	$	3,303,989.12
FNMA POOL AS6396	FIXED INCOME	1,600,000.00	$	1,651,994.85
FNMA POOL AS6400	FIXED INCOME	1,755,000.00	$	1,860,152.16
FNMA POOL AS6408	FIXED INCOME	3,300,000.00	$	3,407,238.58
FNMA POOL AT0292	FIXED INCOME	397,286.52	$	400,552.78
FNMA POOL AT0442	FIXED INCOME	64,817.74	$	65,349.14
FNMA POOL AT0654	FIXED INCOME	622,209.55	$	627,309.95
FNMA POOL AT0672	FIXED INCOME	291,823.43	$	303,433.97
FNMA POOL AT0750	FIXED INCOME	80,380.97	$	81,041.22
FNMA POOL AT1751	FIXED INCOME	521,526.15	$	525,814.97
FNMA POOL AT2009	FIXED INCOME	471,235.84	$	475,111.02
FNMA POOL AT2014	FIXED INCOME	4,329,329.19	$	4,339,043.94
FNMA POOL AT2016	FIXED INCOME	2,117,725.95	$	2,122,397.25
FNMA POOL AT2021	FIXED INCOME	1,378,639.59	$	1,425,292.41
FNMA POOL AT2037	FIXED INCOME	322,599.22	$	323,309.04
FNMA POOL AT2040	FIXED INCOME	1,060,691.59	$	1,063,023.55
FNMA POOL AT2043	FIXED INCOME	513,480.04	$	514,586.82

FNMA POOL AT2062	FIXED INCOME	4,021,652.80	$	4,074,883.92
FNMA POOL AT2719	FIXED INCOME	2,097,995.15	$	2,111,328.27
FNMA POOL AT2721	FIXED INCOME	7,410,383.56	$	7,429,889.69
FNMA POOL AT2724	FIXED INCOME	1,714,116.27	$	1,717,895.09
FNMA POOL AT2725	FIXED INCOME	1,844,988.19	$	1,848,982.64
FNMA POOL AT3173	FIXED INCOME	195,537.03	$	197,141.62
FNMA POOL AT3870	FIXED INCOME	159,500.13	$	170,152.83
FNMA POOL AT3874	FIXED INCOME	238,243.74	$	253,570.77
FNMA POOL AT4000	FIXED INCOME	390,433.54	$	393,644.46
FNMA POOL AT4281	FIXED INCOME	87,960.17	$	93,834.63
FNMA POOL AT4907	FIXED INCOME	1,535,463.40	$	1,587,147.31
FNMA POOL AT4957	FIXED INCOME	540,047.23	$	558,522.54
FNMA POOL AT4961	FIXED INCOME	2,293,685.28	$	2,370,911.39
FNMA POOL AT5895	FIXED INCOME	1,560,786.39	$	1,564,046.01
FNMA POOL AT5897	FIXED INCOME	181,595.80	$	181,981.77
FNMA POOL AT5900	FIXED INCOME	1,144,363.61	$	1,146,841.92
FNMA POOL AT5975	FIXED INCOME	861,962.57	$	869,051.49
FNMA POOL AT6144	FIXED INCOME	378,804.42	$	405,493.03
FNMA POOL AT6546	FIXED INCOME	171,585.35	$	183,675.99
FNMA POOL AT6549	FIXED INCOME	157,822.30	$	168,362.03
FNMA POOL AT6654	FIXED INCOME	726,103.10	$	730,699.27
FNMA POOL AT6888	FIXED INCOME	1,253,670.40	$	1,342,023.36
FNMA POOL AT7101	FIXED INCOME	1,058,411.29	$	1,094,047.79
FNMA POOL AT7139	FIXED INCOME	1,964,883.19	$	2,031,038.57
FNMA POOL AT7167	FIXED INCOME	1,949,948.94	$	2,015,601.56
FNMA POOL AT7208	FIXED INCOME	88,416.05	$	94,320.93
FNMA POOL AT7267	FIXED INCOME	85,825.43	$	88,952.96
FNMA POOL AT7333	FIXED INCOME	21,006.07	$	21,771.34
FNMA POOL AT7450	FIXED INCOME	95,534.98	$	96,319.23
FNMA POOL AT7610	FIXED INCOME	172,994.35	$	174,414.55
FNMA POOL AT7676	FIXED INCOME	307,328.59	$	309,278.95
FNMA POOL AT7698	FIXED INCOME	358,815.87	$	382,338.89
FNMA POOL AT7940	FIXED INCOME	1,884,318.01	$	1,959,280.76
FNMA POOL AT8394	FIXED INCOME	913,411.05	$	975,983.82
FNMA POOL AT8407	FIXED INCOME	141,762.95	$	142,927.16
FNMA POOL AT8906	FIXED INCOME	2,424,773.44	$	2,506,412.36
FNMA POOL AT8921	FIXED INCOME	1,508,233.64	$	1,559,013.29
FNMA POOL AT9221	FIXED INCOME	1,082,548.71	$	1,084,683.11
FNMA POOL AT9627	FIXED INCOME	173,331.05	$	184,694.48
FNMA POOL AT9637	FIXED INCOME	1,755,959.86	$	1,868,923.95
FNMA POOL AT9647	FIXED INCOME	83,620.54	$	84,307.41
FNMA POOL AT9649	FIXED INCOME	-	$	-
FNMA POOL AT9653	FIXED INCOME	1,260,652.61	$	1,347,013.47
FNMA POOL AT9657	FIXED INCOME	947,425.36	$	1,006,630.88
FNMA POOL AT9839	FIXED INCOME	92,927.84	$	99,134.24
FNMA POOL AU0165	FIXED INCOME	810,250.19	$	857,680.17
FNMA POOL AU0570	FIXED INCOME	430,780.73	$	446,239.01
FNMA POOL AU0600	FIXED INCOME	5,240,950.68	$	5,426,093.03
FNMA POOL AU0613	FIXED INCOME	516,444.52	$	534,965.65

FNMA POOL AU0949	FIXED INCOME	1,282,117.92	$	1,333,117.31
FNMA POOL AU1228	FIXED INCOME	2,412,332.73	$	2,493,555.73
FNMA POOL AU1629	FIXED INCOME	73,337,919.34	$	73,491,100.25
FNMA POOL AU1632	FIXED INCOME	577,703.32	$	578,911.22
FNMA POOL AU1633	FIXED INCOME	2,967,303.67	$	3,075,421.39
FNMA POOL AU1635	FIXED INCOME	95,396.28	$	98,540.29
FNMA POOL AU1636	FIXED INCOME	901,621.91	$	931,380.53
FNMA POOL AU1650	FIXED INCOME	931,746.08	$	962,503.82
FNMA POOL AU2184	FIXED INCOME	123,957.41	$	128,048.06
FNMA POOL AU2202	FIXED INCOME	449,027.72	$	473,018.85
FNMA POOL AU2218	FIXED INCOME	5,817,956.96	$	6,211,004.75
FNMA POOL AU2384	FIXED INCOME	-	$	-
FNMA POOL AU2570	FIXED INCOME	3,239,390.22	$	3,455,747.18
FNMA POOL AU2633	FIXED INCOME	1,088,644.44	$	1,165,355.69
FNMA POOL AU3032	FIXED INCOME	28,253.60	$	29,283.21
FNMA POOL AU3267	FIXED INCOME	262,792.27	$	273,247.68
FNMA POOL AU3270	FIXED INCOME	330,573.01	$	342,429.84
FNMA POOL AU3498	FIXED INCOME	1,928,378.49	$	2,061,953.04
FNMA POOL AU3735	FIXED INCOME	1,345,316.07	$	1,348,077.25
FNMA POOL AU3742	FIXED INCOME	1,656,220.94	$	1,712,266.25
FNMA POOL AU3751	FIXED INCOME	506,453.60	$	538,103.23
FNMA POOL AU4289	FIXED INCOME	349,146.14	$	370,965.68
FNMA POOL AU5660	FIXED INCOME	8,308,915.27	$	8,884,501.17
FNMA POOL AU5714	FIXED INCOME	8,813,057.56	$	9,434,129.15
FNMA POOL AU5943	FIXED INCOME	1,708,264.37	$	1,799,312.35
FNMA POOL AU5996	FIXED INCOME	310,797.31	$	336,956.21
FNMA POOL AU6050	FIXED INCOME	5,955,774.59	$	6,353,561.01
FNMA POOL AU6438	FIXED INCOME	1,074,740.48	$	1,160,749.05
FNMA POOL AU6743	FIXED INCOME	4,747,341.01	$	5,044,031.21
FNMA POOL AU6795	FIXED INCOME	1,714,453.98	$	1,718,032.75
FNMA POOL AU7247	FIXED INCOME	94,031.58	$	97,772.66
FNMA POOL AU7309	FIXED INCOME	480,786.96	$	496,639.82
FNMA POOL AU7404	FIXED INCOME	17,911.63	$	19,345.05
FNMA POOL AU7620	FIXED INCOME	-	$	-
FNMA POOL AU8041	FIXED INCOME	-	$	-
FNMA POOL AU9537	FIXED INCOME	23,519.98	$	25,402.22
FNMA POOL AU9652	FIXED INCOME	151,007.67	$	151,293.57
FNMA POOL AU9992	FIXED INCOME	1,382,392.56	$	1,463,679.68
FNMA POOL AV0258	FIXED INCOME	6,789,465.75	$	7,150,392.46
FNMA POOL AV0480	FIXED INCOME	502,263.94	$	542,810.29
FNMA POOL AV0612	FIXED INCOME	1,350,469.67	$	1,458,544.10
FNMA POOL AV0639	FIXED INCOME	-	$	-
FNMA POOL AV0664	FIXED INCOME	933,942.04	$	1,009,521.51
FNMA POOL AV0691	FIXED INCOME	1,251,802.94	$	1,332,339.48
FNMA POOL AV0741	FIXED INCOME	17,260.99	$	18,642.34
FNMA POOL AV0927	FIXED INCOME	310,829.10	$	335,703.91
FNMA POOL AV1169	FIXED INCOME	8,473.31	$	9,319.43
FNMA POOL AV1414	FIXED INCOME	450,339.74	$	486,379.21
FNMA POOL AV2810	FIXED INCOME	4,625,349.57	$	4,781,841.89

FNMA POOL AV2963	FIXED INCOME	-	$	-
FNMA POOL AV3726	FIXED INCOME	402,863.16	$	416,471.61
FNMA POOL AV5861	FIXED INCOME	324,778.49	$	336,625.34
FNMA POOL AV6366	FIXED INCOME	1,028,394.06	$	1,110,693.65
FNMA POOL AV6577	FIXED INCOME	183,205.81	$	195,283.05
FNMA POOL AV6612	FIXED INCOME	8,276,300.27	$	8,811,693.06
FNMA POOL AV7116	FIXED INCOME	182,742.24	$	201,068.34
FNMA POOL AV7743	FIXED INCOME	2,140,907.84	$	2,206,614.89
FNMA POOL AV8080	FIXED INCOME	87,485.30	$	90,665.79
FNMA POOL AV8771	FIXED INCOME	166,905.11	$	180,262.07
FNMA POOL AV9316	FIXED INCOME	304,259.77	$	329,008.52
FNMA POOL AV9324	FIXED INCOME	1,006,145.50	$	1,038,319.37
FNMA POOL AW0362	FIXED INCOME	2,809,109.99	$	2,958,532.31
FNMA POOL AW0758	FIXED INCOME	744,255.60	$	806,663.68
FNMA POOL AW0763	FIXED INCOME	549,881.47	$	593,886.99
FNMA POOL AW0951	FIXED INCOME	329,968.06	$	356,510.37
FNMA POOL AW1005	FIXED INCOME	21,189,886.90	$	22,691,277.48
FNMA POOL AW1007	FIXED INCOME	608,038.15	$	647,355.52
FNMA POOL AW3584	FIXED INCOME	293,105.96	$	316,721.68
FNMA POOL AW3616	FIXED INCOME	4,363,434.41	$	4,645,555.45
FNMA POOL AW3640	FIXED INCOME	1,487,903.23	$	1,535,476.58
FNMA POOL AW3733	FIXED INCOME	979,879.92	$	1,062,408.50
FNMA POOL AW4106	FIXED INCOME	1,685,274.42	$	1,740,707.51
FNMA POOL AW4287	FIXED INCOME	80,060.46	$	82,922.60
FNMA POOL AW4677	FIXED INCOME	129,087.84	$	139,418.39
FNMA POOL AW5093	FIXED INCOME	736,178.32	$	759,523.21
FNMA POOL AW6405	FIXED INCOME	45,059.22	$	46,667.58
FNMA POOL AW6898	FIXED INCOME	1,601,874.56	$	1,687,025.28
FNMA POOL AW7055	FIXED INCOME	180,603.99	$	191,923.61
FNMA POOL AW7396	FIXED INCOME	4,240,215.64	$	4,446,903.76
FNMA POOL AW7928	FIXED INCOME	82,998.54	$	86,022.91
FNMA POOL AW8166	FIXED INCOME	2,179,311.02	$	2,256,896.93
FNMA POOL AW8188	FIXED INCOME	88,861.47	$	92,291.72
FNMA POOL AW8191	FIXED INCOME	92,176.37	$	95,474.41
FNMA POOL AW8556	FIXED INCOME	91,733.77	$	95,385.69
FNMA POOL AW8821	FIXED INCOME	370,781.95	$	395,969.88
FNMA POOL AW9026	FIXED INCOME	50,059.09	$	55,231.73
FNMA POOL AW9175	FIXED INCOME	101,780.47	$	108,490.09
FNMA POOL AW9207	FIXED INCOME	21,985.47	$	22,833.53
FNMA POOL AW9543	FIXED INCOME	92,778.47	$	96,108.69
FNMA POOL AW9544	FIXED INCOME	49,139.68	$	50,894.55
FNMA POOL AX0074	FIXED INCOME	10,542.44	$	11,386.12
FNMA POOL AX0830	FIXED INCOME	246,652.77	$	256,475.28
FNMA POOL AX0875	FIXED INCOME	8,845,973.71	$	9,050,570.29
FNMA POOL AX1245	FIXED INCOME	259,605.92	$	285,784.45
FNMA POOL AX2138	FIXED INCOME	624,034.98	$	689,001.02
FNMA POOL AX2484	FIXED INCOME	497,244.93	$	514,578.34
FNMA POOL AX2741	FIXED INCOME	187,042.38	$	197,003.86
FNMA POOL AX3271	FIXED INCOME	567,929.14	$	586,711.69

FNMA POOL AX3298	FIXED INCOME	147,301.65	$	152,320.67
FNMA POOL AX3582	FIXED INCOME	3,486,107.37	$	3,605,821.87
FNMA POOL AX3613	FIXED INCOME	3,325,983.51	$	3,328,869.53
FNMA POOL AX3706	FIXED INCOME	178,254.34	$	189,067.79
FNMA POOL AX4245	FIXED INCOME	1,303,178.01	$	1,379,524.94
FNMA POOL AX6255	FIXED INCOME	53,086.36	$	56,520.41
FNMA POOL AX7005	FIXED INCOME	581,732.75	$	642,652.08
FNMA POOL AX7409	FIXED INCOME	418,578.53	$	447,013.93
FNMA POOL AX8912	FIXED INCOME	865,537.36	$	924,333.23
FNMA POOL AX9538	FIXED INCOME	835,669.21	$	862,496.49
FNMA POOL AX9700	FIXED INCOME	189,405.09	$	195,847.08
FNMA POOL AY0025	FIXED INCOME	1,917,079.18	$	2,030,688.92
FNMA POOL AY0299	FIXED INCOME	57,375.86	$	61,441.34
FNMA POOL AY0760	FIXED INCOME	49,508.13	$	51,120.70
FNMA POOL AY0830	FIXED INCOME	579,632.52	$	585,030.74
FNMA POOL AY1357	FIXED INCOME	5,767,060.28	$	5,961,156.46
FNMA POOL AY1866	FIXED INCOME	82,128.14	$	87,948.22
FNMA POOL AY2021	FIXED INCOME	99,126.04	$	105,860.03
FNMA POOL AY2591	FIXED INCOME	78,100.78	$	80,637.89
FNMA POOL AY2693	FIXED INCOME	480,538.55	$	511,033.03
FNMA POOL AY2916	FIXED INCOME	97,072.88	$	103,173.24
FNMA POOL AY2922	FIXED INCOME	90,409.83	$	96,816.55
FNMA POOL AY2923	FIXED INCOME	93,060.09	$	99,381.79
FNMA POOL AY2953	FIXED INCOME	64,217.44	$	66,518.33
FNMA POOL AY3407	FIXED INCOME	1,305,365.92	$	1,317,194.45
FNMA POOL AY3414	FIXED INCOME	277,776.79	$	280,457.96
FNMA POOL AY5214	FIXED INCOME	31,290.25	$	32,309.47
FNMA POOL AY5616	FIXED INCOME	5,270,449.65	$	5,454,379.49
FNMA POOL AY6450	FIXED INCOME	260,969.44	$	261,252.21
FNMA POOL AY7073	FIXED INCOME	-	$	-
FNMA POOL AY7809	FIXED INCOME	394,320.05	$	422,262.92
FNMA POOL AY8218	FIXED INCOME	196,580.72	$	208,914.91
FNMA POOL AZ0812	FIXED INCOME	4,752,878.22	$	4,912,846.22
FNMA POOL AZ0814	FIXED INCOME	2,434,561.49	$	2,515,862.50
FNMA POOL AZ0881	FIXED INCOME	1,736,593.06	$	1,752,329.15
FNMA POOL AZ0886	FIXED INCOME	1,370,960.07	$	1,413,492.64
FNMA POOL AZ0976	FIXED INCOME	54,235.69	$	55,997.54
FNMA POOL AZ1097	FIXED INCOME	124,650.48	$	132,137.64
FNMA POOL AZ1275	FIXED INCOME	-	$	-
FNMA POOL AZ1504	FIXED INCOME	231,464.40	$	238,986.37
FNMA POOL AZ2132	FIXED INCOME	405,011.57	$	418,173.45
FNMA POOL AZ2147	FIXED INCOME	32,344.97	$	33,398.50
FNMA POOL AZ2149	FIXED INCOME	70,289.60	$	72,589.97
FNMA POOL AZ2170	FIXED INCOME	248,652.55	$	250,977.33
FNMA POOL AZ2297	FIXED INCOME	116,344.45	$	120,083.23
FNMA POOL AZ2670	FIXED INCOME	752,998.80	$	797,417.04
FNMA POOL AZ2940	FIXED INCOME	11,830,914.00	$	12,215,241.95
FNMA POOL AZ3615	FIXED INCOME	460,605.80	$	475,574.18
FNMA POOL AZ4777	FIXED INCOME	1,879,884.32	$	1,945,772.35

FNMA POOL AZ4782	FIXED INCOME	1,716,680.77	$	1,824,564.73
FNMA POOL AZ4838	FIXED INCOME	34,789.20	$	35,962.81
FNMA POOL AZ4844	FIXED INCOME	48,065.75	$	49,687.19
FNMA POOL AZ4900	FIXED INCOME	-	$	-
FNMA POOL AZ5560	FIXED INCOME	472,724.37	$	488,086.33
FNMA POOL AZ5675	FIXED INCOME	-	$	-
FNMA POOL AZ5719	FIXED INCOME	328,610.29	$	339,191.44
FNMA POOL AZ5735	FIXED INCOME	290,364.09	$	307,858.46
FNMA POOL AZ5874	FIXED INCOME	139,776.88	$	144,344.39
FNMA POOL AZ6738	FIXED INCOME	241,471.20	$	249,318.37
FNMA POOL AZ7192	FIXED INCOME	920,925.59	$	996,662.06
FNMA POOL AZ7708	FIXED INCOME	1,123,703.86	$	1,160,207.45
FNMA POOL AZ7712	FIXED INCOME	1,075,604.80	$	1,110,559.23
FNMA POOL AZ7833	FIXED INCOME	162,664.55	$	168,208.33
FNMA POOL AZ7903	FIXED INCOME	0.01	$	0.01
FNMA POOL AZ7933	FIXED INCOME	-	$	-
FNMA POOL AZ7934	FIXED INCOME	-	$	-
FNMA POOL AZ8009	FIXED INCOME	2,171,094.33	$	2,241,622.46
FNMA POOL AZ8134	FIXED INCOME	44,399.57	$	45,845.86
FNMA POOL AZ8135	FIXED INCOME	141,628.74	$	146,229.56
FNMA POOL AZ8136	FIXED INCOME	131,658.93	$	135,935.88
FNMA POOL AZ8137	FIXED INCOME	81,864.59	$	84,524.94
FNMA POOL AZ8138	FIXED INCOME	86,345.38	$	89,150.31
FNMA POOL AZ8139	FIXED INCOME	56,859.48	$	58,706.56
FNMA POOL AZ8151	FIXED INCOME	49,710.79	$	51,325.89
FNMA POOL AZ8158	FIXED INCOME	46,584.78	$	48,098.09
FNMA POOL AZ8160	FIXED INCOME	52,882.42	$	54,600.38
FNMA POOL AZ8161	FIXED INCOME	40,721.20	$	42,044.03
FNMA POOL AZ8597	FIXED INCOME	71,846.59	$	74,294.59
FNMA POOL AZ8885	FIXED INCOME	2,513,406.28	$	2,664,381.42
FNMA POOL AZ9211	FIXED INCOME	3,179,303.55	$	3,365,959.22
FNMA POOL AZ9243	FIXED INCOME	181,093.43	$	192,586.12
FNMA POOL AZ9244	FIXED INCOME	222,698.48	$	236,672.97
FNMA POOL AZ9565	FIXED INCOME	1,000,000.00	$	1,032,496.75
FNMA POOL AZ9576	FIXED INCOME	900,000.00	$	929,246.99
FNMA POOL BA0147	FIXED INCOME	4,186,827.92	$	4,322,886.85
FNMA POOL BA0660	FIXED INCOME	1,190,612.25	$	1,229,304.56
FNMA POOL BA0680	FIXED INCOME	1,054,690.01	$	1,088,965.07
FNMA POOL BA1359	FIXED INCOME	661,687.67	$	683,191.25
FNMA POOL BA1367	FIXED INCOME	968,256.79	$	999,721.33
FNMA POOL BA1368	FIXED INCOME	438,501.91	$	452,752.12
FNMA POOL BA1369	FIXED INCOME	455,528.90	$	470,331.88
FNMA POOL BA1371	FIXED INCOME	378,390.68	$	390,682.72
FNMA POOL BA1372	FIXED INCOME	259,406.91	$	267,836.69
FNMA POOL BA1373	FIXED INCOME	272,563.49	$	281,421.29
FNMA POOL BA1383	FIXED INCOME	219,905.22	$	227,051.39
FNMA POOL BA1384	FIXED INCOME	397,976.72	$	410,909.62
FNMA POOL BA2812	FIXED INCOME	444,846.76	$	459,302.98
FNMA POOL BA2877	FIXED INCOME	242,240.40	$	257,613.31

FNMA POOL BA2878	FIXED INCOME	241,178.01	$	256,312.42
FNMA POOL BA2879	FIXED INCOME	257,378.71	$	273,203.99
FNMA POOL BA2889	FIXED INCOME	1,893,053.29	$	2,004,314.81
FNMA POOL BA2904	FIXED INCOME	680,458.83	$	723,640.35
FNMA POOL BA2905	FIXED INCOME	1,101,642.95	$	1,170,771.89
FNMA POOL BA2924	FIXED INCOME	312,445.49	$	331,656.17
FNMA POOL BA3523	FIXED INCOME	338,543.43	$	358,513.09
FNMA POOL BA3884	FIXED INCOME	1,117,141.66	$	1,153,444.82
FNMA POOL BA3923	FIXED INCOME	700,646.30	$	723,415.29
FNMA POOL BA4308	FIXED INCOME	704,233.64	$	727,118.21
FNMA POOL BA4320	FIXED INCOME	1,456,643.52	$	1,503,978.24
FNMA POOL BA4736	FIXED INCOME	557,247.00	$	592,611.46
FNMA POOL BA4737	FIXED INCOME	660,383.00	$	701,824.17
FNMA POOL BC0676	FIXED INCOME	1,700,000.00	$	1,755,244.82
FNMA POOL FN0004	FIXED INCOME	2,128,663.33	$	2,246,435.01
FNMA POOL FN0009	FIXED INCOME	3,006,170.79	$	3,178,365.61
FNMA POOL MA0146	FIXED INCOME	60,648.16	$	66,842.10
FNMA POOL MA0156	FIXED INCOME	90,736.58	$	99,797.31
FNMA POOL MA0184	FIXED INCOME	526,850.35	$	579,460.30
FNMA POOL MA0268	FIXED INCOME	1,520,657.92	$	1,672,507.00
FNMA POOL MA0322	FIXED INCOME	88,250.67	$	92,124.18
FNMA POOL MA0359	FIXED INCOME	258,973.25	$	273,850.51
FNMA POOL MA0442	FIXED INCOME	144,980.26	$	156,354.34
FNMA POOL MA0537	FIXED INCOME	288,643.61	$	312,364.02
FNMA POOL MA0546	FIXED INCOME	325,201.51	$	341,191.11
FNMA POOL MA0563	FIXED INCOME	1,602,292.91	$	1,710,142.28
FNMA POOL MA0587	FIXED INCOME	5,644,362.79	$	6,025,152.78
FNMA POOL MA0634	FIXED INCOME	1,557,008.39	$	1,691,297.03
FNMA POOL MA0706	FIXED INCOME	973,437.61	$	1,059,698.53
FNMA POOL MA0734	FIXED INCOME	1,287,850.64	$	1,402,226.61
FNMA POOL MA0734	FIXED INCOME	8,567,339.35	$	9,328,217.78
FNMA POOL MA0776	FIXED INCOME	411,725.33	$	448,319.48
FNMA POOL MA0776	FIXED INCOME	5,385,710.39	$	5,864,392.38
FNMA POOL MA0913	FIXED INCOME	528,564.83	$	575,526.20
FNMA POOL MA0918	FIXED INCOME	706,550.67	$	749,492.21
FNMA POOL MA0939	FIXED INCOME	620,794.93	$	676,006.61
FNMA POOL MA0968	FIXED INCOME	97,980.30	$	106,875.22
FNMA POOL MA1034	FIXED INCOME	434,569.31	$	456,176.09
FNMA POOL MA1146	FIXED INCOME	1,507,709.19	$	1,605,160.71
FNMA POOL MA1167	FIXED INCOME	17,535.86	$	17,818.81
FNMA POOL MA1213	FIXED INCOME	3,953,625.12	$	4,085,488.09
FNMA POOL MA1221	FIXED INCOME	151,541.03	$	166,673.87
FNMA POOL MA1253	FIXED INCOME	1,320,151.52	$	1,405,637.46
FNMA POOL MA1372	FIXED INCOME	5,432,468.21	$	5,616,561.85
FNMA POOL MA1403	FIXED INCOME	4,672,791.82	$	4,831,189.28
FNMA POOL MA1436	FIXED INCOME	1,172,878.50	$	1,212,667.15
FNMA POOL MA1510	FIXED INCOME	86,938.01	$	92,574.59
FNMA POOL MA1524	FIXED INCOME	1,771,295.46	$	1,774,927.52
FNMA POOL MA1547	FIXED INCOME	445,560.87	$	474,498.89

FNMA POOL MA1591	FIXED INCOME	1,675,749.21	$	1,843,610.16
FNMA POOL MA1608	FIXED INCOME	-	$	-
FNMA POOL MA1629	FIXED INCOME	1,523,898.46	$	1,676,627.37
FNMA POOL MA1664	FIXED INCOME	974,115.19	$	1,071,898.62
FNMA POOL MA1689	FIXED INCOME	8,063,211.82	$	8,625,661.81
FNMA POOL MA1711	FIXED INCOME	1,233,123.32	$	1,356,913.23
FNMA POOL MA1723	FIXED INCOME	5,258,902.41	$	5,718,402.95
FNMA POOL MA1765	FIXED INCOME	13,634,865.81	$	14,826,259.11
FNMA POOL MA1891	FIXED INCOME	221,635.58	$	228,647.23
FNMA POOL MA2003	FIXED INCOME	160,012.05	$	167,740.64
FNMA POOL MA2079	FIXED INCOME	10,521,533.80	$	11,258,618.80
FNMA POOL MA2145	FIXED INCOME	884,909.46	$	936,899.79
FNMA POOL MA2217	FIXED INCOME	0.01	$	0.01
FNMA POOL MA2229	FIXED INCOME	1,845,505.16	$	1,905,456.51
FNMA POOL MA2305	FIXED INCOME	308,680.36	$	311,477.46
FNMA POOL MA2341	FIXED INCOME	526,600.35	$	571,229.01
FNMA POOL MA2371	FIXED INCOME	2,050,129.03	$	2,171,007.45
FNMA POOL MA2387	FIXED INCOME	-	$	-
FNMA POOL MA2403	FIXED INCOME	1,292,597.83	$	1,332,761.65
FNMA POOL MA2405	FIXED INCOME	5,912,843.46	$	6,261,632.81
FNMA POOL MA2414	FIXED INCOME	-	$	-
FNMA POOL MA2414	FIXED INCOME	10,955,770.88	$	11,311,669.75
FNMA POOL MA2445	FIXED INCOME	1,093,738.74	$	1,129,282.02
FNMA POOL MA2471	FIXED INCOME	268,381.70	$	277,103.13
FNMA POOL MA2480	FIXED INCOME	3,513,064.90	$	3,750,870.02
FNMA TBA 15 YR 2	FIXED INCOME	3,700,000.00	$	3,629,811.37
FNMA TBA 15 YR 2.5	FIXED INCOME	2,700,000.00	$	2,721,343.77
FNMA TBA 15 YR 2.5	FIXED INCOME	11,250,000.00	$	11,338,932.38
FNMA TBA 15 YR 2.5	FIXED INCOME	21,518,000.00	$	21,688,101.94
FNMA TBA 15 YR 2.5	FIXED INCOME	8,000,000.00	$	8,063,240.80
FNMA TBA 15 YR 3	FIXED INCOME	31,500,000.00	$	32,449,504.50
FNMA TBA 15 YR 3	FIXED INCOME	12,685,000.00	$	13,067,363.96
FNMA TBA 15 YR 3	FIXED INCOME	5,847,000.00	$	6,023,246.12
FNMA TBA 15 YR 3	FIXED INCOME	(6,035,000.00)	$	(6,216,913.01)
FNMA TBA 15 YR 3	FIXED INCOME	41,750,000.00	$	43,008,470.25
FNMA TBA 15 YR 3.5	FIXED INCOME	13,800,000.00	$	14,451,732.60
FNMA TBA 15 YR 3.5	FIXED INCOME	(28,569,000.00)	$	(29,918,228.16)
FNMA TBA 15 YR 3.5	FIXED INCOME	39,000,000.00	$	40,841,853.00
FNMA TBA 15 YR 4.5	FIXED INCOME	100,000.00	$	103,334.45
FNMA TBA 15 YR 5	FIXED INCOME	7,400,000.00	$	7,647,905.18
FNMA TBA 30 YR 2.5	FIXED INCOME	3,200,000.00	$	3,089,624.96
FNMA TBA 30 YR 3	FIXED INCOME	15,945,000.00	$	15,945,145.10
FNMA TBA 30 YR 3	FIXED INCOME	4,700,000.00	$	4,700,042.77
FNMA TBA 30 YR 3	FIXED INCOME	(29,148,000.00)	$	(29,148,265.25)
FNMA TBA 30 YR 3	FIXED INCOME	(4,700,000.00)	$	(4,690,679.48)
FNMA TBA 30 YR 3	FIXED INCOME	6,000,000.00	$	6,000,054.60
FNMA TBA 30 YR 3	FIXED INCOME	(12,000,000.00)	$	(12,000,109.20)
FNMA TBA 30 YR 3	FIXED INCOME	(6,000,000.00)	$	(5,988,101.46)
FNMA TBA 30 YR 3	FIXED INCOME	48,000,000.00	$	48,000,436.80

FNMA TBA 30 YR 3.5	FIXED INCOME	(15,400,000.00)	$	(15,888,537.28)
FNMA TBA 30 YR 3.5	FIXED INCOME	3,255,000.00	$	3,373,848.58
FNMA TBA 30 YR 3.5	FIXED INCOME	25,085,000.00	$	25,880,776.47
FNMA TBA 30 YR 3.5	FIXED INCOME	19,740,000.00	$	20,366,215.97
FNMA TBA 30 YR 3.5	FIXED INCOME	(37,147,000.00)	$	(38,325,421.71)
FNMA TBA 30 YR 3.5	FIXED INCOME	50,671,000.00	$	52,521,130.97
FNMA TBA 30 YR 3.5	FIXED INCOME	(49,321,000.00)	$	(51,121,838.93)
FNMA TBA 30 YR 3.5	FIXED INCOME	(11,140,000.00)	$	(11,469,462.83)
FNMA TBA 30 YR 3.5	FIXED INCOME	30,000,000.00	$	30,951,696.00
FNMA TBA 30 YR 3.5	FIXED INCOME	(20,000,000.00)	$	(20,634,464.00)
FNMA TBA 30 YR 3.5	FIXED INCOME	2,000,000.00	$	2,059,149.52
FNMA TBA 30 YR 3.5	FIXED INCOME	15,500,000.00	$	15,991,709.60
FNMA TBA 30 YR 3.5	FIXED INCOME	11,225,000.00	$	11,581,092.92
FNMA TBA 30 YR 3.5	FIXED INCOME	32,000,000.00	$	33,015,142.40
FNMA TBA 30 YR 3.5	FIXED INCOME	204,000,000.00	$	210,033,251.04
FNMA TBA 30 YR 4	FIXED INCOME	26,600,000.00	$	28,147,372.54
FNMA TBA 30 YR 4	FIXED INCOME	17,140,000.00	$	18,137,066.37
FNMA TBA 30 YR 4	FIXED INCOME	24,561,000.00	$	25,989,760.04
FNMA TBA 30 YR 4	FIXED INCOME	14,000,000.00	$	14,814,406.60
FNMA TBA 30 YR 4	FIXED INCOME	6,250,000.00	$	6,613,574.38
FNMA TBA 30 YR 4	FIXED INCOME	(2,000,000.00)	$	(2,112,359.62)
FNMA TBA 30 YR 4.5	FIXED INCOME	(13,159,000.00)	$	(14,210,075.13)
FNMA TBA 30 YR 4.5	FIXED INCOME	7,000,000.00	$	7,559,125.00
FNMA TBA 30 YR 5	FIXED INCOME	14,000,000.00	$	15,398,004.86
FNMA TBA 30 YR 5	FIXED INCOME	(10,000,000.00)	$	(10,998,574.90)
FNMA TBA 30 YR 5	FIXED INCOME	(10,000,000.00)	$	(11,006,797.00)
FNMA TBA 30 YR 5.5	FIXED INCOME	(6,000,000.00)	$	(6,688,336.20)
FNMA TBA 30 YR 6	FIXED INCOME	3,200,000.00	$	3,615,451.20
FNMA TBA 30 YR 6	FIXED INCOME	1,000,000.00	$	1,129,828.50
FORD CREDIT AUTO OWNER TRUST	FIXED INCOME	1,869,492.04	$	1,868,867.26
FORD CREDIT AUTO OWNER TRUST	FIXED INCOME	4,895,000.00	$	4,883,408.64
FORD CREDIT AUTO OWNER TRUST	FIXED INCOME	700,353.63	$	700,092.61
FORD CREDIT AUTO OWNER TRUST	FIXED INCOME	7,550,000.00	$	7,532,121.60
FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	7,630,000.00	$	7,533,766.63
FORD CREDIT FLOORPLAN MASTER O	FIXED INCOME	4,445,000.00	$	4,444,793.31
FORD MOTOR COMPANY	FIXED INCOME	2,010,000.00	$	1,894,688.31
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,200,000.00	$	2,185,121.40
FORD MOTOR CREDIT CO LLC	FIXED INCOME	200,000.00	$	193,898.00
FORD MOTOR CREDIT CO LLC	FIXED INCOME	200,000.00	$	220,955.20
FORD MOTOR CREDIT CO LLC	FIXED INCOME	420,000.00	$	468,357.12
FORD MOTOR CREDIT CO LLC	FIXED INCOME	370,000.00	$	435,779.34
FORD MOTOR CREDIT CO LLC	FIXED INCOME	8,825,000.00	$	8,664,720.35
FORD MOTOR CREDIT CO LLC	FIXED INCOME	6,445,000.00	$	6,421,159.95
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,880,000.00	$	3,392,012.16
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,285,000.00	$	2,249,804.15
FORD MOTOR CREDIT CO LLC	FIXED INCOME	3,570,000.00	$	3,574,862.34
FORD MOTOR CREDIT CO LLC	FIXED INCOME	4,050,000.00	$	4,254,099.75
FORD MOTOR CREDIT CO LLC	FIXED INCOME	4,550,000.00	$	5,073,868.80
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,675,000.00	$	2,955,275.80

FORD MOTOR CREDIT CO LLC	FIXED INCOME	10,175,000.00	$	11,346,508.80
FORD MOTOR CREDIT CO LLC	FIXED INCOME	1,000,000.00	$	1,023,037.00
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,600,000.00	$	2,671,715.80
FORD MOTOR CREDIT CO LLC	FIXED INCOME	1,900,000.00	$	1,873,514.00
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,600,000.00	$	2,580,000.80
FORD MOTOR CREDIT CO LLC	FIXED INCOME	6,300,000.00	$	7,420,026.60
FOREST LABORATORIES LLC	FIXED INCOME	142,000.00	$	148,755.79
FOREST LABORATORIES LLC	FIXED INCOME	2,450,000.00	$	2,662,179.80
FOREST LABORATORIES LLC	FIXED INCOME	7,623,000.00	$	7,985,671.85
FOREST LABORATORIES LLC	FIXED INCOME	3,800,000.00	$	3,980,788.80
FREDDIE MAC	FIXED INCOME	2,798,873.47	$	199,896.38
FREDDIE MAC	FIXED INCOME	801,543.11	$	87,633.43
FREDDIE MAC	FIXED INCOME	984,736.06	$	199,694.23
FREDDIE MAC	FIXED INCOME	144,761.08	$	29,878.96
FREDDIE MAC	FIXED INCOME	6,714,558.58	$	1,028,597.86
FREDDIE MAC	FIXED INCOME	1,400,000.00	$	1,438,121.72
FREDDIE MAC	FIXED INCOME	1,021,796.27	$	213,493.81
FREDDIE MAC	FIXED INCOME	1,773,585.40	$	350,759.86
FREDDIE MAC	FIXED INCOME	1,040,000.00	$	1,041,348.88
FREDDIE MAC	FIXED INCOME	832,178.64	$	135,030.89
FREDDIE MAC	FIXED INCOME	220,400.69	$	51,671.13
FREDDIE MAC	FIXED INCOME	352,893.23	$	57,741.45
FREDDIE MAC	FIXED INCOME	217,107.19	$	45,744.20
FREDDIE MAC	FIXED INCOME	370,837.60	$	78,833.03
FREDDIE MAC	FIXED INCOME	308,301.52	$	60,398.89
FREDDIE MAC	FIXED INCOME	1,346,749.49	$	233,865.07
FREDDIE MAC	FIXED INCOME	737,546.72	$	133,443.96
FREDDIE MAC	FIXED INCOME	1,273,604.62	$	146,773.38
FREDDIE MAC	FIXED INCOME	3,645,730.10	$	604,067.58
FREDDIE MAC	FIXED INCOME	47,985.50	$	51,672.85
FREDDIE MAC	FIXED INCOME	97.55	$	435.80
FREDDIE MAC	FIXED INCOME	68.42	$	1,165.59
FREDDIE MAC	FIXED INCOME	2,635,000.00	$	2,821,191.74
FREDDIE MAC	FIXED INCOME	1,015,000.00	$	1,411,098.68
FREDDIE MAC	FIXED INCOME	2,435,000.00	$	2,425,201.56
FREDDIE MAC	FIXED INCOME	3,550,000.00	$	3,599,316.60
FREDDIE MAC	FIXED INCOME	4,741,000.00	$	4,728,668.66
FREDDIE MAC	FIXED INCOME	435,000.00	$	623,598.17
FREDDIE MAC	FIXED INCOME	1,562,000.00	$	2,171,562.69
FREDDIE MAC	FIXED INCOME	9,915,000.00	$	9,842,590.76
FREDDIE MAC	FIXED INCOME	407,670.58	$	422,204.44
FREDDIE MAC	FIXED INCOME	2,549,170.68	$	2,739,421.66
FREDDIE MAC	FIXED INCOME	1,622,639.43	$	1,761,092.44
FREDDIE MAC	FIXED INCOME	1,000,000.00	$	1,134,644.70
FREDDIE MAC	FIXED INCOME	2,039,145.35	$	2,098,878.03
FREDDIE MAC	FIXED INCOME	2,000,000.00	$	2,152,948.40
FREDDIE MAC	FIXED INCOME	736,723.35	$	782,512.77
FREDDIE MAC	FIXED INCOME	362,049.45	$	371,008.54
FREDDIE MAC	FIXED INCOME	170,999.24	$	176,503.74

FREDDIE MAC	FIXED INCOME	766,005.43	$	812,858.46
FREDDIE MAC	FIXED INCOME	3,194,546.50	$	3,297,120.83
FREDDIE MAC	FIXED INCOME	288,878.12	$	306,454.97
FREDDIE MAC	FIXED INCOME	960,726.21	$	1,040,781.41
FREDDIE MAC	FIXED INCOME	783,724.34	$	831,164.35
FREDDIE MAC	FIXED INCOME	78,791.22	$	83,174.64
FREDDIE MAC	FIXED INCOME	381,268.25	$	403,988.75
FREDDIE MAC	FIXED INCOME	500,000.00	$	431,998.95
FREDDIE MAC	FIXED INCOME	921,543.00	$	769,119.60
FREDDIE MAC	FIXED INCOME	645,781.00	$	645,955.36
FREDDIE MAC	FIXED INCOME	351,000.00	$	339,626.83
FREDDIE MAC	FIXED INCOME	133,488.00	$	121,993.56
FREDDIE MAC	FIXED INCOME	4,341,237.36	$	4,964,682.89
FREDDIE MAC	FIXED INCOME	4,469,298.80	$	377,213.73
FREDDIE MAC	FIXED INCOME	9,058,388.04	$	1,266,558.31
FREDDIE MAC	FIXED INCOME	5,960,250.16	$	673,809.86
FREDDIE MAC	FIXED INCOME	11,866,117.42	$	1,289,191.95
FREDDIE MAC	FIXED INCOME	7,111,034.90	$	900,584.13
FREDDIE MAC	FIXED INCOME	11,476,170.28	$	1,094,636.14
FREDDIE MAC	FIXED INCOME	6,911,000.00	$	6,966,619.73
FREDDIE MAC	FIXED INCOME	2,543,849.55	$	246,339.78
FREDDIE MAC	FIXED INCOME	1,722,963.57	$	207,799.23
FREDDIE MAC	FIXED INCOME	4,217,593.77	$	576,170.97
FREDDIE MAC	FIXED INCOME	1,670,346.65	$	292,068.96
FREDDIE MAC	FIXED INCOME	1,169,538.24	$	21,115.31
FREDDIE MAC	FIXED INCOME	1,661,187.73	$	1,810,404.42
FREDDIE MAC	FIXED INCOME	4,703,357.68	$	4,762,260.18
FREDDIE MAC	FIXED INCOME	-	$	-
FREDDIE MAC	FIXED INCOME	-	$	-
FREDDIE MAC	FIXED INCOME	4,304,000.00	$	4,629,780.09
FREDDIE MAC	FIXED INCOME	5,333,918.15	$	5,576,478.08
FREDDIE MAC	FIXED INCOME	6,392,168.14	$	6,555,931.65
FREDDIE MAC	FIXED INCOME	4,816,324.77	$	4,934,422.02
FREDDIE MAC	FIXED INCOME	2,470,823.65	$	2,596,796.86
FREDDIE MAC	FIXED INCOME	5,215,000.00	$	5,387,808.41
FREDDIE MAC	FIXED INCOME	2,006,190.00	$	2,166,640.06
FREDDIE MAC	FIXED INCOME	5,828,288.95	$	5,991,426.25
FREDDIE MAC	FIXED INCOME	5,083,703.95	$	5,346,879.68
FREDDIE MAC	FIXED INCOME	2,929,000.00	$	3,212,910.90
FREDDIE MAC	FIXED INCOME	899,626.86	$	892,440.10
FREDDIE MAC	FIXED INCOME	23,123,000.00	$	25,068,673.27
FREDDIE MAC	FIXED INCOME	944,575.92	$	121,238.40
FREDDIE MAC	FIXED INCOME	25,448.20	$	27,341.73
FREDDIE MAC REFERENCE REMIC	FIXED INCOME	1,293,626.74	$	1,451,011.83
FREDDIE MAC REFERENCE REMIC	FIXED INCOME	4,018,035.91	$	4,555,089.80
FREDDIEMAC STRIP	FIXED INCOME	1,198,275.61	$	86,281.70
FREDDIEMAC STRIP	FIXED INCOME	11,252,676.36	$	1,241,212.96
FREDDIEMAC STRIP	FIXED INCOME	10,882.57	$	1,204.81
FREDDIEMAC STRIP	FIXED INCOME	8,290,090.26	$	1,774,456.68

FREDDIEMAC STRIP	FIXED INCOME	11,915,047.80	$	2,571,359.54
FREDDIEMAC STRIP	FIXED INCOME	8,041,992.80	$	1,804,172.75
FREDDIEMAC STRIP	FIXED INCOME	3,485,618.46	$	717,501.31
FREDDIEMAC STRIP	FIXED INCOME	5,389,394.12	$	5,291,236.44
FREDDIEMAC STRIP	FIXED INCOME	6,034,130.49	$	6,016,587.28
FREDDIEMAC STRIP	FIXED INCOME	8,153,174.72	$	8,044,089.16
FREDDIEMAC STRIP	FIXED INCOME	9,288,710.57	$	9,178,546.74
FREDDIEMAC STRIP	FIXED INCOME	59,840.16	$	18,307.38
FREDDIEMAC STRIP	FIXED INCOME	91,781.95	$	17,739.89
FREEPORT MCMORAN INC	FIXED INCOME	2,410,000.00	$	1,446,000.00
FREEPORT MCMORAN INC	FIXED INCOME	7,510,000.00	$	6,402,275.00
FREEPORT MCMORAN INC	FIXED INCOME	3,955,000.00	$	2,373,000.00
FREEPORT MCMORAN INC	FIXED INCOME	3,195,000.00	$	1,821,150.00
FREEPORT MCMORAN INC	FIXED INCOME	2,450,000.00	$	1,298,500.00
FREEPORT MCMORAN OIL+GAS	FIXED INCOME	241,000.00	$	155,445.00
FREEPORT MCMORAN OIL+GAS	FIXED INCOME	338,000.00	$	212,940.00
FREMF MORTGAGE TRUST	FIXED INCOME	31,364,289.87	$	315,242.48
FREMF MORTGAGE TRUST	FIXED INCOME	3,090,000.00	$	3,232,868.93
FREMF MORTGAGE TRUST	FIXED INCOME	2,205,000.00	$	2,362,933.35
FREMF MORTGAGE TRUST	FIXED INCOME	1,700,000.00	$	1,762,069.72
FREMF MORTGAGE TRUST	FIXED INCOME	2,220,000.00	$	2,234,843.59
FREMF MORTGAGE TRUST	FIXED INCOME	2,851,000.00	$	2,987,782.71
FREMONT HOME LOAN TRUST	FIXED INCOME	4,015,185.54	$	4,008,675.32
FRESENIUS MED CARE II	FIXED INCOME	320,000.00	$	323,200.00
FRESENIUS MED CARE II	FIXED INCOME	1,185,000.00	$	1,155,375.00
FRESENIUS MED CARE II	FIXED INCOME	18,000.00	$	19,800.36
FRESENIUS MED CARE US	FIXED INCOME	540,000.00	$	577,800.00
FRONTIER COMMUNICATIONS	FIXED INCOME	108,000.00	$	107,595.00
FRONTIER COMMUNICATIONS	FIXED INCOME	239,000.00	$	236,610.00
FRONTIER COMMUNICATIONS	FIXED INCOME	69,000.00	$	69,862.50
FRONTIER COMMUNICATIONS	FIXED INCOME	345,000.00	$	289,800.00
FRONTIER COMMUNICATIONS	FIXED INCOME	239,000.00	$	234,817.50
FRONTIER COMMUNICATIONS	FIXED INCOME	292,000.00	$	240,535.00
FRONTIER COMMUNICATIONS	FIXED INCOME	97,000.00	$	89,725.00
FTI CONSULTING INC	FIXED INCOME	52,000.00	$	54,470.00
FUND AMERICA INVESTORS CORPORA	FIXED INCOME	11,365.25	$	11,426.57
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	2,212,466.05	$	2,282,665.39
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	7,047,015.56	$	7,204,020.25
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	3,272,000.00	$	3,308,027.99
GE CAPITAL INTL FUNDING	FIXED INCOME	7,149,000.00	$	7,295,425.82
GE CAPITAL INTL FUNDING	FIXED INCOME	1,426,000.00	$	1,414,107.16
GE CAPITAL INTL FUNDING	FIXED INCOME	4,730,000.00	$	4,826,879.86
GE CAPITAL INTL FUNDING	FIXED INCOME	2,336,000.00	$	2,378,246.56
GE CAPITAL INTL FUNDING	FIXED INCOME	3,436,000.00	$	3,506,376.15
GE CAPITAL INTL FUNDING	FIXED INCOME	5,162,000.00	$	5,164,328.06
GE CAPITAL INTL FUNDING	FIXED INCOME	4,624,000.00	$	4,585,435.84
GE DEALER FLOORPLAN MASTER NOT	FIXED INCOME	5,245,000.00	$	5,122,512.99
GENERAL ELECTRIC CAPITAL ASSUR	FIXED INCOME	788,817.04	$	852,673.20
GENERAL ELECTRIC CAPITAL CORP	FIXED INCOME	860,000.00	$	860,012.04

GENERAL ELECTRIC CO	FIXED INCOME	600,000.00	$	617,479.20
GENERAL ELECTRIC CO	FIXED INCOME	140,000.00	$	155,003.52
GENERAL ELECTRIC CO	FIXED INCOME	493,000.00	$	555,916.66
GENERAL ELECTRIC CO	FIXED INCOME	70,000.00	$	75,990.32
GENERAL ELECTRIC CO	FIXED INCOME	3,450,000.00	$	3,602,835.00
GENERAL ELECTRIC CO	FIXED INCOME	2,008,000.00	$	2,737,048.58
GENERAL ELECTRIC CO	FIXED INCOME	898,000.00	$	911,480.78
GENERAL ELECTRIC CO	FIXED INCOME	1,474,000.00	$	1,803,528.91
GENERAL ELECTRIC CO	FIXED INCOME	4,890,000.00	$	5,032,455.48
GENERAL ELECTRIC CO	FIXED INCOME	810,000.00	$	833,596.92
GENERAL ELECTRIC CO	FIXED INCOME	5,925,000.00	$	5,900,156.48
GENERAL ELECTRIC CO	FIXED INCOME	659,000.00	$	827,307.28
GENERAL ELECTRIC CO	FIXED INCOME	5,680,000.00	$	5,931,624.00
GENERAL ELECTRIC CO	FIXED INCOME	3,203,000.00	$	3,128,648.76
GENERAL ELECTRIC CO	FIXED INCOME	660,000.00	$	740,236.86
GENERAL ELECTRIC CO	FIXED INCOME	956,000.00	$	1,058,452.61
GENERAL ELECTRIC CO	FIXED INCOME	800,000.00	$	835,440.00
GENERAL MILLS INC	FIXED INCOME	400,000.00	$	399,948.00
GENERAL MOTORS CO	FIXED INCOME	250,000.00	$	264,134.00
GENERAL MOTORS CO	FIXED INCOME	1,200,000.00	$	1,125,273.60
GENERAL MOTORS CO	FIXED INCOME	6,100,000.00	$	5,720,140.80
GENERAL MOTORS FINL CO	FIXED INCOME	200,000.00	$	191,851.80
GENERAL MOTORS FINL CO	FIXED INCOME	840,000.00	$	851,804.52
GENERAL MOTORS FINL CO	FIXED INCOME	380,000.00	$	381,111.12
GENERAL MOTORS FINL CO	FIXED INCOME	130,000.00	$	128,588.20
GENERAL MOTORS FINL CO	FIXED INCOME	290,000.00	$	291,451.74
GENERAL MOTORS FINL CO	FIXED INCOME	9,710,000.00	$	9,560,495.13
GENERAL MOTORS FINL CO	FIXED INCOME	4,400,000.00	$	4,414,740.00
GENERAL MOTORS FINL CO	FIXED INCOME	4,386,000.00	$	4,397,864.13
GENERAL MOTORS FINL CO	FIXED INCOME	3,937,000.00	$	3,776,602.68
GENERAL MOTORS FINL CO	FIXED INCOME	14,300,000.00	$	14,341,813.20
GENWORTH HOLDINGS INC	FIXED INCOME	825,000.00	$	851,812.50
GEORGIA PACIFIC LLC	FIXED INCOME	6,510,000.00	$	6,472,547.97
GEORGIA PACIFIC LLC	FIXED INCOME	3,022,000.00	$	2,986,053.31
GEORGIA POWER COMPANY	FIXED INCOME	1,575,000.00	$	1,454,679.45
GIBRALTAR INDUSTRIES INC	FIXED INCOME	42,000.00	$	42,735.00
GILEAD SCIENCES INC	FIXED INCOME	1,320,000.00	$	1,331,192.28
GILEAD SCIENCES INC	FIXED INCOME	1,030,000.00	$	1,042,386.78
GILEAD SCIENCES INC	FIXED INCOME	1,920,000.00	$	1,966,692.48
GILEAD SCIENCES INC	FIXED INCOME	170,000.00	$	166,287.88
GILEAD SCIENCES INC	FIXED INCOME	6,110,000.00	$	6,183,478.86
GILEAD SCIENCES INC	FIXED INCOME	2,665,000.00	$	2,669,922.26
GILEAD SCIENCES INC	FIXED INCOME	700,000.00	$	702,756.60
GILEAD SCIENCES INC	FIXED INCOME	380,000.00	$	383,222.02
GILEAD SCIENCES INC	FIXED INCOME	240,000.00	$	242,886.24
GILEAD SCIENCES INC	FIXED INCOME	3,510,000.00	$	3,508,666.20
GILEAD SCIENCES INC	FIXED INCOME	1,905,000.00	$	1,927,909.53
GLAXOSMITHKLINE CAP INC	FIXED INCOME	1,770,000.00	$	1,929,080.52
GLAXOSMITHKLINE CAPITAL	FIXED INCOME	1,360,000.00	$	1,370,564.48

GLAXOSMITHKLINE CAPITAL	FIXED INCOME	620,000.00	$	624,816.16
GLAXOSMITHKLINE CAPITAL	FIXED INCOME	4,625,000.00	$	4,644,489.75
GLENCORE FINANCE CANADA	FIXED INCOME	2,770,000.00	$	2,534,550.00
GLENCORE FINANCE CANADA	FIXED INCOME	80,000.00	$	79,700.00
GLENCORE FINANCE CANADA	FIXED INCOME	6,225,000.00	$	5,695,875.00
GLENCORE FUNDING LLC	FIXED INCOME	2,880,000.00	$	2,246,400.00
GLENCORE FUNDING LLC	FIXED INCOME	1,975,000.00	$	1,649,125.00
GLITNIR BANKI HF	FIXED INCOME	3,650,000.00	$	-
GLITNIR BANKI HF	FIXED INCOME	300,000.00	$	-
GLP CAPITAL LP / FIN II	FIXED INCOME	144,000.00	$	140,400.00
GLP CAPITAL LP / FIN II	FIXED INCOME	45,000.00	$	44,100.00
GM FINANCIAL AUTOMOBILE LEASIN	FIXED INCOME	6,100,000.00	$	6,070,358.27
GMAC MORTGAGE CORPORATION LOAN	FIXED INCOME	21,720.32	$	20,314.79
GMAC MORTGAGE CORPORATION LOAN	FIXED INCOME	54,748.88	$	53,293.81
GMAC MORTGAGE CORPORATION LOAN	FIXED INCOME	4,115.20	$	4,005.83
GNMA I TBA 30 YR 3	FIXED INCOME	2,900,000.00	$	2,936,111.96
GNMA I TBA 30 YR 3.5	FIXED INCOME	4,500,000.00	$	4,681,665.45
GNMA I TBA 30 YR 4	FIXED INCOME	3,774,000.00	$	4,003,387.49
GNMA I TBA 30 YR 4.5	FIXED INCOME	2,500,000.00	$	2,693,750.00
GNMA I TBA 30 YR 5	FIXED INCOME	2,300,000.00	$	2,519,671.62
GNMA II POOL 000587	FIXED INCOME	798.18	$	801.98
GNMA II POOL 003890	FIXED INCOME	24,296.74	$	27,363.61
GNMA II POOL 004040	FIXED INCOME	564,798.86	$	650,940.95
GNMA II POOL 004223	FIXED INCOME	238,187.81	$	272,670.53
GNMA II POOL 004245	FIXED INCOME	2,541,963.13	$	2,844,171.51
GNMA II POOL 004268	FIXED INCOME	353,644.44	$	400,501.76
GNMA II POOL 004292	FIXED INCOME	144,584.86	$	165,516.58
GNMA II POOL 004371	FIXED INCOME	52,114.07	$	58,310.11
GNMA II POOL 004559	FIXED INCOME	1,594,792.72	$	1,762,071.41
GNMA II POOL 004598	FIXED INCOME	82,110.79	$	89,443.05
GNMA II POOL 004602	FIXED INCOME	296,128.58	$	335,748.85
GNMA II POOL 004616	FIXED INCOME	838,948.70	$	898,416.29
GNMA II POOL 004617	FIXED INCOME	615,576.21	$	670,545.74
GNMA II POOL 004617	FIXED INCOME	100,760.11	$	109,757.76
GNMA II POOL 004636	FIXED INCOME	80,657.19	$	87,859.75
GNMA II POOL 004696	FIXED INCOME	819,856.48	$	893,071.38
GNMA II POOL 004696	FIXED INCOME	5,575.02	$	6,072.88
GNMA II POOL 004717	FIXED INCOME	225,652.30	$	254,978.98
GNMA II POOL 004745	FIXED INCOME	16,306.71	$	17,465.54
GNMA II POOL 004747	FIXED INCOME	911,732.77	$	1,007,372.08
GNMA II POOL 004771	FIXED INCOME	198,881.59	$	216,642.56
GNMA II POOL 004800	FIXED INCOME	83,648.38	$	89,591.65
GNMA II POOL 004801	FIXED INCOME	33,727.85	$	36,739.91
GNMA II POOL 004802	FIXED INCOME	292,635.80	$	323,333.25
GNMA II POOL 004833	FIXED INCOME	156,909.50	$	168,059.95
GNMA II POOL 004855	FIXED INCOME	28,325.81	$	31,297.06
GNMA II POOL 004882	FIXED INCOME	2,245,730.81	$	2,405,644.41
GNMA II POOL 004922	FIXED INCOME	1,683,396.62	$	1,803,348.68
GNMA II POOL 004923	FIXED INCOME	110,805.98	$	120,701.72

GNMA II POOL 004945	FIXED INCOME	30,092.52	$	32,235.80
GNMA II POOL 004978	FIXED INCOME	5,578,715.75	$	6,076,950.02
GNMA II POOL 004978	FIXED INCOME	853,215.35	$	929,415.88
GNMA II POOL 004984	FIXED INCOME	286,157.06	$	317,181.50
GNMA II POOL 004991	FIXED INCOME	554,994.46	$	627,323.31
GNMA II POOL 005017	FIXED INCOME	671,103.15	$	731,040.07
GNMA II POOL 005018	FIXED INCOME	101,050.52	$	111,651.44
GNMA II POOL 005019	FIXED INCOME	19,546.55	$	22,087.52
GNMA II POOL 005055	FIXED INCOME	836,339.59	$	911,034.84
GNMA II POOL 005056	FIXED INCOME	13,501.10	$	14,917.47
GNMA II POOL 005082	FIXED INCOME	675,835.38	$	736,196.22
GNMA II POOL 005083	FIXED INCOME	262,866.81	$	290,443.68
GNMA II POOL 005115	FIXED INCOME	540,406.45	$	588,672.03
GNMA II POOL 005115	FIXED INCOME	4,572,669.95	$	4,981,071.02
GNMA II POOL 005116	FIXED INCOME	144,005.15	$	159,112.37
GNMA II POOL 005140	FIXED INCOME	1,688,447.74	$	1,839,249.83
GNMA II POOL 005156	FIXED INCOME	25,251.32	$	28,251.22
GNMA II POOL 005175	FIXED INCOME	333,812.90	$	363,627.02
GNMA II POOL 005189	FIXED INCOME	320,646.92	$	358,749.34
GNMA II POOL 005203	FIXED INCOME	120,744.67	$	129,171.83
GNMA II POOL 005204	FIXED INCOME	949,236.01	$	1,034,020.90
GNMA II POOL 005260	FIXED INCOME	349,247.13	$	380,473.81
GNMA II POOL 005280	FIXED INCOME	694,949.83	$	743,120.69
GNMA II POOL 005281	FIXED INCOME	1,620,850.67	$	1,762,118.23
GNMA II POOL 005305	FIXED INCOME	520,124.93	$	556,020.12
GNMA II POOL 005309	FIXED INCOME	290,886.97	$	329,358.03
GNMA II POOL 008131	FIXED INCOME	80,405.00	$	82,846.92
GNMA II POOL 008162	FIXED INCOME	108,957.99	$	111,986.62
GNMA II POOL 008218	FIXED INCOME	110,001.47	$	113,852.24
GNMA II POOL 008228	FIXED INCOME	52,228.84	$	53,933.39
GNMA II POOL 008259	FIXED INCOME	52,843.43	$	54,590.82
GNMA II POOL 008280	FIXED INCOME	138,091.95	$	142,645.51
GNMA II POOL 008395	FIXED INCOME	42,071.37	$	43,258.19
GNMA II POOL 008399	FIXED INCOME	244,239.96	$	252,883.49
GNMA II POOL 008408	FIXED INCOME	123,149.94	$	127,701.12
GNMA II POOL 008421	FIXED INCOME	40,930.38	$	42,465.73
GNMA II POOL 008445	FIXED INCOME	96,425.71	$	99,989.87
GNMA II POOL 008447	FIXED INCOME	204,639.08	$	212,202.66
GNMA II POOL 008449	FIXED INCOME	69,560.63	$	71,732.58
GNMA II POOL 008456	FIXED INCOME	102,961.25	$	106,696.81
GNMA II POOL 008466	FIXED INCOME	108,945.11	$	112,765.17
GNMA II POOL 008482	FIXED INCOME	191,669.07	$	198,147.41
GNMA II POOL 008484	FIXED INCOME	98,118.95	$	101,304.59
GNMA II POOL 008502	FIXED INCOME	35,383.01	$	36,560.94
GNMA II POOL 008503	FIXED INCOME	56,842.29	$	58,900.47
GNMA II POOL 008547	FIXED INCOME	113,790.88	$	116,933.89
GNMA II POOL 008565	FIXED INCOME	45,209.45	$	46,181.80
GNMA II POOL 008567	FIXED INCOME	70,824.17	$	72,381.84
GNMA II POOL 008580	FIXED INCOME	77,634.35	$	79,968.93

GNMA II POOL 008595	FIXED INCOME	42,070.57	$	43,334.87
GNMA II POOL 008599	FIXED INCOME	30,142.09	$	31,356.49
GNMA II POOL 008608	FIXED INCOME	39,664.98	$	40,468.22
GNMA II POOL 008611	FIXED INCOME	34,741.82	$	35,559.63
GNMA II POOL 008619	FIXED INCOME	9,988.23	$	10,279.80
GNMA II POOL 008621	FIXED INCOME	70,152.23	$	72,009.56
GNMA II POOL 008623	FIXED INCOME	60,326.32	$	61,429.30
GNMA II POOL 008624	FIXED INCOME	105,025.33	$	109,573.14
GNMA II POOL 008628	FIXED INCOME	14,030.17	$	14,530.74
GNMA II POOL 008631	FIXED INCOME	147,824.19	$	151,630.83
GNMA II POOL 008631	FIXED INCOME	91,686.12	$	94,047.14
GNMA II POOL 008634	FIXED INCOME	21,363.64	$	22,214.40
GNMA II POOL 008644	FIXED INCOME	35,340.24	$	35,999.49
GNMA II POOL 008646	FIXED INCOME	11,862.16	$	12,253.78
GNMA II POOL 008663	FIXED INCOME	123,966.76	$	128,324.80
GNMA II POOL 008664	FIXED INCOME	15,305.34	$	15,885.66
GNMA II POOL 008814	FIXED INCOME	107,813.73	$	110,814.59
GNMA II POOL 008815	FIXED INCOME	54,754.66	$	56,361.25
GNMA II POOL 008913	FIXED INCOME	2,951.38	$	3,052.58
GNMA II POOL 080031	FIXED INCOME	75,853.15	$	77,964.26
GNMA II POOL 080032	FIXED INCOME	64,484.46	$	66,507.06
GNMA II POOL 080044	FIXED INCOME	55,019.37	$	56,538.54
GNMA II POOL 080045	FIXED INCOME	19,583.79	$	20,128.81
GNMA II POOL 080059	FIXED INCOME	192,210.87	$	198,613.67
GNMA II POOL 080060	FIXED INCOME	224,733.07	$	231,619.07
GNMA II POOL 080070	FIXED INCOME	44,356.77	$	45,796.60
GNMA II POOL 080082	FIXED INCOME	51,901.21	$	53,024.81
GNMA II POOL 080094	FIXED INCOME	27,230.52	$	28,229.45
GNMA II POOL 080106	FIXED INCOME	27,447.99	$	28,407.91
GNMA II POOL 080114	FIXED INCOME	10,726.60	$	11,100.02
GNMA II POOL 080123	FIXED INCOME	41,410.60	$	43,012.73
GNMA II POOL 080133	FIXED INCOME	18,951.85	$	19,726.63
GNMA II POOL 080137	FIXED INCOME	41,740.37	$	43,446.31
GNMA II POOL 080141	FIXED INCOME	63,517.12	$	65,981.87
GNMA II POOL 080145	FIXED INCOME	8,987.78	$	9,335.80
GNMA II POOL 080154	FIXED INCOME	136,409.30	$	140,009.97
GNMA II POOL 080156	FIXED INCOME	17,210.51	$	17,687.77
GNMA II POOL 080168	FIXED INCOME	50,918.39	$	52,352.00
GNMA II POOL 080178	FIXED INCOME	57,050.57	$	58,637.58
GNMA II POOL 080296	FIXED INCOME	232,100.23	$	239,618.40
GNMA II POOL 080309	FIXED INCOME	132,700.37	$	137,214.89
GNMA II POOL 080317	FIXED INCOME	30,508.35	$	31,519.89
GNMA II POOL 080329	FIXED INCOME	81,448.72	$	84,746.27
GNMA II POOL 080331	FIXED INCOME	45,902.56	$	47,759.20
GNMA II POOL 080344	FIXED INCOME	64,942.03	$	67,580.73
GNMA II POOL 080346	FIXED INCOME	93,788.87	$	97,580.44
GNMA II POOL 080354	FIXED INCOME	29,678.01	$	30,873.42
GNMA II POOL 080356	FIXED INCOME	5,573.02	$	5,759.41
GNMA II POOL 080364	FIXED INCOME	49,913.98	$	51,424.64

GNMA II POOL 080376	FIXED INCOME	23,009.35	$	23,647.70
GNMA II POOL 080385	FIXED INCOME	134,403.80	$	138,101.31
GNMA II POOL 080393	FIXED INCOME	35,262.52	$	36,200.24
GNMA II POOL 080395	FIXED INCOME	109,900.83	$	112,833.28
GNMA II POOL 080406	FIXED INCOME	18,031.26	$	18,512.64
GNMA II POOL 080408	FIXED INCOME	210,046.63	$	215,464.24
GNMA II POOL 080409	FIXED INCOME	165,375.09	$	169,585.01
GNMA II POOL 080413	FIXED INCOME	34,946.28	$	35,759.76
GNMA II POOL 080428	FIXED INCOME	329,861.06	$	340,477.50
GNMA II POOL 080455	FIXED INCOME	65,057.72	$	67,147.94
GNMA II POOL 080460	FIXED INCOME	108,504.36	$	112,743.72
GNMA II POOL 080674	FIXED INCOME	40,231.73	$	41,306.81
GNMA II POOL 080819	FIXED INCOME	276,189.80	$	283,808.57
GNMA II POOL 782909	FIXED INCOME	189,621.89	$	208,684.99
GNMA II POOL 782982	FIXED INCOME	126,862.30	$	139,474.49
GNMA II POOL 783356	FIXED INCOME	580,257.03	$	646,665.80
GNMA II POOL 783368	FIXED INCOME	1,804,897.80	$	1,966,099.50
GNMA II POOL 783435	FIXED INCOME	20,399.49	$	22,824.58
GNMA II POOL 783584	FIXED INCOME	593,595.14	$	646,611.19
GNMA II POOL 783590	FIXED INCOME	966,537.89	$	1,052,862.23
GNMA II POOL 783591	FIXED INCOME	563,036.04	$	613,322.75
GNMA II POOL 783755	FIXED INCOME	1,757,876.19	$	1,788,614.78
GNMA II POOL 783976	FIXED INCOME	2,034,619.73	$	2,127,446.75
GNMA II POOL 784054	FIXED INCOME	12,195,020.72	$	13,096,458.97
GNMA II POOL 893146	FIXED INCOME	3,000,701.62	$	3,082,431.43
GNMA II POOL AI4166	FIXED INCOME	50,868.79	$	54,996.82
GNMA II POOL AI4167	FIXED INCOME	140,588.17	$	151,112.29
GNMA II POOL AJ2723	FIXED INCOME	106,816.39	$	114,889.65
GNMA II POOL AJ4687	FIXED INCOME	61,560.72	$	66,173.76
GNMA II POOL MA0088	FIXED INCOME	2,321,171.54	$	2,427,066.77
GNMA II POOL MA0089	FIXED INCOME	1,506,928.83	$	1,610,006.48
GNMA II POOL MA0090	FIXED INCOME	1,562,543.71	$	1,698,729.69
GNMA II POOL MA0154	FIXED INCOME	2,255,954.39	$	2,358,875.34
GNMA II POOL MA0155	FIXED INCOME	1,746,973.89	$	1,866,115.88
GNMA II POOL MA0317	FIXED INCOME	759,400.72	$	772,679.55
GNMA II POOL MA0391	FIXED INCOME	627,124.60	$	638,090.13
GNMA II POOL MA0392	FIXED INCOME	1,690,282.73	$	1,767,398.31
GNMA II POOL MA0461	FIXED INCOME	711,974.78	$	724,424.05
GNMA II POOL MA0462	FIXED INCOME	308,085.46	$	322,141.24
GNMA II POOL MA0534	FIXED INCOME	303,285.98	$	317,122.91
GNMA II POOL MA0698	FIXED INCOME	636,023.75	$	647,145.01
GNMA II POOL MA0699	FIXED INCOME	1,993,196.92	$	2,084,134.50
GNMA II POOL MA0699	FIXED INCOME	307,385.32	$	321,409.46
GNMA II POOL MA0782	FIXED INCOME	1,643,936.79	$	1,672,682.22
GNMA II POOL MA0852	FIXED INCOME	1,296,066.40	$	1,354,999.63
GNMA II POOL MA0933	FIXED INCOME	809,040.90	$	821,585.48
GNMA II POOL MA0934	FIXED INCOME	834,534.09	$	872,416.92
GNMA II POOL MA0934	FIXED INCOME	226,638.76	$	236,926.80
GNMA II POOL MA1012	FIXED INCOME	1,654,432.48	$	1,729,406.98

GNMA II POOL MA1157	FIXED INCOME	1,275,359.33	$	1,333,057.78
GNMA II POOL MA1158	FIXED INCOME	139,123.40	$	148,526.71
GNMA II POOL MA1223	FIXED INCOME	1,018,411.88	$	1,036,222.00
GNMA II POOL MA1224	FIXED INCOME	1,497,586.39	$	1,564,993.94
GNMA II POOL MA1225	FIXED INCOME	2,244,773.00	$	2,389,868.48
GNMA II POOL MA1225	FIXED INCOME	977,136.78	$	1,040,296.01
GNMA II POOL MA1375	FIXED INCOME	1,200,056.96	$	1,253,889.80
GNMA II POOL MA1376	FIXED INCOME	2,575,812.86	$	2,747,832.34
GNMA II POOL MA1376	FIXED INCOME	45,061,955.48	$	48,071,310.03
GNMA II POOL MA1601	FIXED INCOME	669,106.56	$	713,552.59
GNMA II POOL MA1601	FIXED INCOME	4,905,892.20	$	5,231,770.65
GNMA II POOL MA1602	FIXED INCOME	1,246,420.14	$	1,340,879.24
GNMA II POOL MA1676	FIXED INCOME	988,716.54	$	1,006,006.86
GNMA II POOL MA1677	FIXED INCOME	1,263,605.93	$	1,320,876.25
GNMA II POOL MA1678	FIXED INCOME	0.01	$	0.01
GNMA II POOL MA1679	FIXED INCOME	1,281,530.27	$	1,378,744.05
GNMA II POOL MA1839	FIXED INCOME	313,442.29	$	333,927.62
GNMA II POOL MA1840	FIXED INCOME	2,174,059.94	$	2,339,132.70
GNMA II POOL MA1920	FIXED INCOME	938,375.22	$	999,369.07
GNMA II POOL MA2074	FIXED INCOME	1,966,499.27	$	2,092,917.62
GNMA II POOL MA2148	FIXED INCOME	839,970.65	$	878,042.56
GNMA II POOL MA2149	FIXED INCOME	7,828,711.34	$	8,323,602.07
GNMA II POOL MA2224	FIXED INCOME	2,176,680.43	$	2,313,891.18
GNMA II POOL MA2224	FIXED INCOME	0.04	$	0.04
GNMA II POOL MA2224	FIXED INCOME	27,120,818.41	$	28,830,425.30
GNMA II POOL MA2225	FIXED INCOME	1,828,311.60	$	1,966,909.28
GNMA II POOL MA2303	FIXED INCOME	1,362,230.29	$	1,423,974.66
GNMA II POOL MA2304	FIXED INCOME	1,948,998.68	$	2,070,960.04
GNMA II POOL MA2304	FIXED INCOME	0.01	$	0.01
GNMA II POOL MA2305	FIXED INCOME	607,924.10	$	653,995.21
GNMA II POOL MA2372	FIXED INCOME	1,635,492.05	$	1,737,835.29
GNMA II POOL MA2445	FIXED INCOME	1,526,266.22	$	1,593,409.11
GNMA II POOL MA2446	FIXED INCOME	1,348,358.62	$	1,432,734.08
GNMA II POOL MA2446	FIXED INCOME	-	$	-
GNMA II POOL MA2520	FIXED INCOME	1,326,086.09	$	1,345,871.98
GNMA II POOL MA2600	FIXED INCOME	1,591,749.23	$	1,615,498.96
GNMA II POOL MA2601	FIXED INCOME	619,853.43	$	647,121.77
GNMA II POOL MA2602	FIXED INCOME	483,417.85	$	513,668.41
GNMA II POOL MA2602	FIXED INCOME	0.01	$	0.01
GNMA II POOL MA2679	FIXED INCOME	2,473,279.76	$	2,628,048.75
GNMA II POOL MA2679	FIXED INCOME	0.01	$	0.01
GNMA II POOL MA2753	FIXED INCOME	1,921,816.84	$	1,950,491.35
GNMA II POOL MA2756	FIXED INCOME	1,361,100.07	$	1,464,250.11
GNMA II POOL MA2826	FIXED INCOME	2,421,497.40	$	2,528,022.95
GNMA II POOL MA2826	FIXED INCOME	-	$	-
GNMA II POOL MA2828	FIXED INCOME	1,978,057.95	$	2,128,120.51
GNMA II POOL MA2892	FIXED INCOME	1,887,906.40	$	1,970,958.42
GNMA II POOL MA2893	FIXED INCOME	3,417,763.69	$	3,632,560.74
GNMA II POOL MA2960	FIXED INCOME	1,424,220.31	$	1,445,470.42

GNMA II POOL MA2960	FIXED INCOME	17,502,194.22	$	17,763,336.06
GNMA II POOL MA2961	FIXED INCOME	2,688,503.20	$	2,806,774.76
GNMA II POOL MA3033	FIXED INCOME	739,399.92	$	750,432.15
GNMA II POOL MA3034	FIXED INCOME	36,330,376.99	$	37,928,608.40
GNMA II POOL MA3035	FIXED INCOME	2,031,109.38	$	2,158,208.93
GNMA II POOL MA3035	FIXED INCOME	15,267,299.09	$	16,222,672.01
GNMA II POOL MA3104	FIXED INCOME	8,130,451.52	$	8,251,762.08
GNMA II POOL MA3105	FIXED INCOME	4,679,886.22	$	4,885,761.90
GNMA II POOL MA3106	FIXED INCOME	36,722,653.95	$	39,053,414.36
GNMA II POOL MA3107	FIXED INCOME	2,021,529.69	$	2,175,834.99
GNMA II POOL MA3172	FIXED INCOME	1,045,385.86	$	1,060,983.56
GNMA II POOL MA3173	FIXED INCOME	3,217,708.01	$	3,359,260.13
GNMA II POOL MA3174	FIXED INCOME	35,403,604.00	$	37,652,074.14
GNMA II POOL MA3245	FIXED INCOME	24,780,242.64	$	26,357,124.21
GNMA II TBA 30 YR 3	FIXED INCOME	10,065,000.00	$	10,201,430.07
GNMA II TBA 30 YR 3	FIXED INCOME	(3,112,000.00)	$	(3,154,182.85)
GNMA II TBA 30 YR 3.5	FIXED INCOME	2,030,000.00	$	2,119,302.95
GNMA II TBA 30 YR 3.5	FIXED INCOME	22,575,000.00	$	23,533,557.08
GNMA II TBA 30 YR 3.5	FIXED INCOME	528,000.00	$	550,419.41
GNMA II TBA 30 YR 3.5	FIXED INCOME	2,000,000.00	$	2,084,922.00
GNMA II TBA 30 YR 4	FIXED INCOME	3,800,000.00	$	4,035,421.40
GNMA II TBA 30 YR 4	FIXED INCOME	9,935,000.00	$	10,550,503.06
GNMA II TBA 30 YR 4	FIXED INCOME	12,118,000.00	$	12,868,746.45
GNMA II TBA 30 YR 4	FIXED INCOME	155,000,000.00	$	164,602,715.00
GNMA II TBA 30 YR 4.5	FIXED INCOME	2,600,000.00	$	2,793,375.00
GNMA POOL 131919	FIXED INCOME	-	$	-
GNMA POOL 137039	FIXED INCOME	-	$	-
GNMA POOL 152030	FIXED INCOME	1,793.07	$	1,801.88
GNMA POOL 167937	FIXED INCOME	546.85	$	560.16
GNMA POOL 175313	FIXED INCOME	5,840.46	$	6,235.30
GNMA POOL 204715	FIXED INCOME	1,516.02	$	1,536.21
GNMA POOL 205207	FIXED INCOME	2,320.27	$	2,331.70
GNMA POOL 208272	FIXED INCOME	887.77	$	896.95
GNMA POOL 213765	FIXED INCOME	707.70	$	710.18
GNMA POOL 217787	FIXED INCOME	663.43	$	667.21
GNMA POOL 272800	FIXED INCOME	696.02	$	699.88
GNMA POOL 274232	FIXED INCOME	1,562.02	$	1,570.62
GNMA POOL 280307	FIXED INCOME	195.25	$	196.13
GNMA POOL 289738	FIXED INCOME	21,578.56	$	21,733.33
GNMA POOL 290358	FIXED INCOME	1,957.61	$	1,985.84
GNMA POOL 292618	FIXED INCOME	487.17	$	498.92
GNMA POOL 294439	FIXED INCOME	41,593.82	$	44,199.17
GNMA POOL 297232	FIXED INCOME	-	$	-
GNMA POOL 299079	FIXED INCOME	36,324.13	$	37,834.50
GNMA POOL 299091	FIXED INCOME	64,711.84	$	69,734.90
GNMA POOL 299092	FIXED INCOME	50,820.46	$	54,617.21
GNMA POOL 299095	FIXED INCOME	43,541.87	$	46,534.00
GNMA POOL 301591	FIXED INCOME	8,131.18	$	8,840.12
GNMA POOL 310064	FIXED INCOME	22,356.33	$	23,234.90

GNMA POOL 312014	FIXED INCOME	1,560.05	$	1,711.81
GNMA POOL 314457	FIXED INCOME	4,929.08	$	4,945.25
GNMA POOL 314843	FIXED INCOME	6,250.24	$	6,272.53
GNMA POOL 325146	FIXED INCOME	5,120.79	$	5,326.61
GNMA POOL 325576	FIXED INCOME	995.99	$	999.23
GNMA POOL 329821	FIXED INCOME	1,847.47	$	2,004.99
GNMA POOL 334045	FIXED INCOME	5,321.36	$	5,340.39
GNMA POOL 336156	FIXED INCOME	484.75	$	502.45
GNMA POOL 338597	FIXED INCOME	7,407.84	$	8,033.59
GNMA POOL 352129	FIXED INCOME	333.88	$	343.91
GNMA POOL 362226	FIXED INCOME	10,779.14	$	11,950.94
GNMA POOL 363939	FIXED INCOME	1,733.77	$	1,752.38
GNMA POOL 366866	FIXED INCOME	2,226.73	$	2,275.94
GNMA POOL 373470	FIXED INCOME	5,619.88	$	6,246.29
GNMA POOL 386044	FIXED INCOME	186.58	$	187.31
GNMA POOL 389622	FIXED INCOME	402.89	$	404.77
GNMA POOL 392624	FIXED INCOME	2,347.22	$	2,358.13
GNMA POOL 392766	FIXED INCOME	292.19	$	293.55
GNMA POOL 393632	FIXED INCOME	2,303.21	$	2,352.95
GNMA POOL 395617	FIXED INCOME	9,961.76	$	10,185.30
GNMA POOL 396380	FIXED INCOME	360.58	$	361.98
GNMA POOL 399994	FIXED INCOME	-	$	-
GNMA POOL 401095	FIXED INCOME	5,505.26	$	6,079.21
GNMA POOL 401198	FIXED INCOME	2,054.81	$	2,152.45
GNMA POOL 402905	FIXED INCOME	4,017.32	$	4,150.68
GNMA POOL 403946	FIXED INCOME	2,117.48	$	2,400.47
GNMA POOL 403954	FIXED INCOME	1,095.37	$	1,242.38
GNMA POOL 415026	FIXED INCOME	8,472.77	$	9,311.55
GNMA POOL 416596	FIXED INCOME	7,114.96	$	7,137.34
GNMA POOL 417115	FIXED INCOME	844.88	$	855.61
GNMA POOL 417226	FIXED INCOME	2,852.90	$	3,133.86
GNMA POOL 419146	FIXED INCOME	40,691.92	$	46,556.90
GNMA POOL 424174	FIXED INCOME	5,475.21	$	5,785.98
GNMA POOL 425621	FIXED INCOME	2,445.81	$	2,471.79
GNMA POOL 425825	FIXED INCOME	5,942.43	$	6,548.74
GNMA POOL 425832	FIXED INCOME	13,137.54	$	14,570.31
GNMA POOL 430642	FIXED INCOME	3,705.98	$	3,719.37
GNMA POOL 433566	FIXED INCOME	5,792.92	$	6,436.85
GNMA POOL 433726	FIXED INCOME	1,962.76	$	2,149.21
GNMA POOL 433911	FIXED INCOME	17,503.86	$	20,026.71
GNMA POOL 433942	FIXED INCOME	9,037.86	$	10,340.50
GNMA POOL 433969	FIXED INCOME	8,619.84	$	9,862.23
GNMA POOL 433980	FIXED INCOME	35,592.62	$	38,981.84
GNMA POOL 433997	FIXED INCOME	12,920.11	$	14,170.00
GNMA POOL 434052	FIXED INCOME	3,002.32	$	3,117.61
GNMA POOL 434589	FIXED INCOME	20,949.70	$	22,573.23
GNMA POOL 434915	FIXED INCOME	697.87	$	740.51
GNMA POOL 436080	FIXED INCOME	16,867.69	$	17,259.02
GNMA POOL 442669	FIXED INCOME	21,926.56	$	23,600.57

GNMA POOL 442929	FIXED INCOME	19,509.03	$	22,320.89
GNMA POOL 446648	FIXED INCOME	6,582.21	$	7,373.42
GNMA POOL 447094	FIXED INCOME	387.97	$	395.27
GNMA POOL 449219	FIXED INCOME	5,391.03	$	5,872.79
GNMA POOL 449539	FIXED INCOME	12,637.09	$	14,345.44
GNMA POOL 449826	FIXED INCOME	1,256.74	$	1,261.28
GNMA POOL 455483	FIXED INCOME	841.95	$	862.57
GNMA POOL 456306	FIXED INCOME	126.44	$	129.86
GNMA POOL 458497	FIXED INCOME	12,874.59	$	14,730.22
GNMA POOL 458892	FIXED INCOME	401.69	$	404.60
GNMA POOL 458918	FIXED INCOME	1,374.24	$	1,420.51
GNMA POOL 460912	FIXED INCOME	38,129.73	$	43,108.92
GNMA POOL 462037	FIXED INCOME	3,840.94	$	3,926.86
GNMA POOL 464065	FIXED INCOME	8,514.01	$	9,345.86
GNMA POOL 464190	FIXED INCOME	25,053.77	$	25,343.58
GNMA POOL 464199	FIXED INCOME	21,394.47	$	22,780.29
GNMA POOL 464693	FIXED INCOME	5,447.09	$	5,981.33
GNMA POOL 464853	FIXED INCOME	11,768.13	$	13,464.29
GNMA POOL 468064	FIXED INCOME	3,610.95	$	3,642.64
GNMA POOL 468238	FIXED INCOME	63,334.77	$	72,463.29
GNMA POOL 468244	FIXED INCOME	8,789.03	$	9,401.70
GNMA POOL 471050	FIXED INCOME	1,764.97	$	1,797.14
GNMA POOL 471796	FIXED INCOME	2,380.03	$	2,390.76
GNMA POOL 472811	FIXED INCOME	9,115.84	$	9,148.76
GNMA POOL 473479	FIXED INCOME	6,502.03	$	6,626.62
GNMA POOL 476296	FIXED INCOME	20,880.02	$	21,230.24
GNMA POOL 478713	FIXED INCOME	13,434.48	$	15,140.79
GNMA POOL 479294	FIXED INCOME	328.85	$	351.52
GNMA POOL 480403	FIXED INCOME	4,211.09	$	4,257.49
GNMA POOL 480738	FIXED INCOME	17,168.54	$	18,091.95
GNMA POOL 481526	FIXED INCOME	73,745.00	$	81,510.64
GNMA POOL 483775	FIXED INCOME	36,103.48	$	38,424.36
GNMA POOL 484429	FIXED INCOME	9,478.21	$	10,844.32
GNMA POOL 485222	FIXED INCOME	2,864.68	$	2,905.40
GNMA POOL 486470	FIXED INCOME	15,986.43	$	18,290.58
GNMA POOL 486516	FIXED INCOME	39,058.25	$	44,687.77
GNMA POOL 486622	FIXED INCOME	4,920.99	$	4,979.80
GNMA POOL 486670	FIXED INCOME	1,243,051.90	$	1,408,293.39
GNMA POOL 487946	FIXED INCOME	51,191.09	$	58,569.33
GNMA POOL 487993	FIXED INCOME	15,493.17	$	15,683.92
GNMA POOL 490576	FIXED INCOME	29,482.61	$	33,731.98
GNMA POOL 493134	FIXED INCOME	4,153.16	$	4,503.95
GNMA POOL 499973	FIXED INCOME	959.39	$	1,081.75
GNMA POOL 508343	FIXED INCOME	890.35	$	947.32
GNMA POOL 522048	FIXED INCOME	12,595.28	$	12,649.90
GNMA POOL 522724	FIXED INCOME	18,531.51	$	18,875.98
GNMA POOL 528714	FIXED INCOME	561.12	$	597.35
GNMA POOL 542639	FIXED INCOME	902.27	$	942.80
GNMA POOL 542741	FIXED INCOME	27,592.98	$	30,941.45

GNMA POOL 549588	FIXED INCOME	5,146.54	$	5,884.86
GNMA POOL 551119	FIXED INCOME	2,364.58	$	2,854.32
GNMA POOL 555282	FIXED INCOME	34,204.15	$	35,167.88
GNMA POOL 561961	FIXED INCOME	20,092.67	$	22,245.51
GNMA POOL 562007	FIXED INCOME	2,027.83	$	2,034.36
GNMA POOL 562971	FIXED INCOME	2,585.19	$	2,917.26
GNMA POOL 567909	FIXED INCOME	151,688.70	$	171,405.68
GNMA POOL 569567	FIXED INCOME	30,174.33	$	35,844.12
GNMA POOL 579390	FIXED INCOME	48,785.23	$	52,155.42
GNMA POOL 580867	FIXED INCOME	32,277.99	$	36,006.78
GNMA POOL 583573	FIXED INCOME	20,925.00	$	21,829.10
GNMA POOL 591423	FIXED INCOME	19,246.81	$	20,553.87
GNMA POOL 591851	FIXED INCOME	288,813.17	$	328,579.92
GNMA POOL 591924	FIXED INCOME	173,584.43	$	197,433.24
GNMA POOL 591931	FIXED INCOME	156,843.73	$	178,421.37
GNMA POOL 594054	FIXED INCOME	172,157.21	$	195,789.30
GNMA POOL 595198	FIXED INCOME	158,049.65	$	179,540.79
GNMA POOL 603266	FIXED INCOME	193,478.15	$	215,802.02
GNMA POOL 603343	FIXED INCOME	979.75	$	998.69
GNMA POOL 605594	FIXED INCOME	1,238,446.18	$	1,402,761.11
GNMA POOL 605698	FIXED INCOME	1,268,725.67	$	1,432,263.85
GNMA POOL 607639	FIXED INCOME	168,434.08	$	187,682.79
GNMA POOL 611474	FIXED INCOME	11,196.45	$	11,284.89
GNMA POOL 613049	FIXED INCOME	118,197.18	$	134,409.19
GNMA POOL 614602	FIXED INCOME	127,341.24	$	141,678.73
GNMA POOL 620494	FIXED INCOME	154,959.82	$	167,028.92
GNMA POOL 620527	FIXED INCOME	153,386.22	$	171,185.91
GNMA POOL 628079	FIXED INCOME	155,879.58	$	176,540.01
GNMA POOL 633240	FIXED INCOME	189,910.06	$	211,980.73
GNMA POOL 633690	FIXED INCOME	847,531.59	$	944,846.53
GNMA POOL 663792	FIXED INCOME	43,383.31	$	47,946.01
GNMA POOL 666087	FIXED INCOME	126,522.06	$	140,191.95
GNMA POOL 668409	FIXED INCOME	43,832.64	$	48,034.86
GNMA POOL 673230	FIXED INCOME	43,066.96	$	49,274.26
GNMA POOL 686780	FIXED INCOME	65,567.65	$	72,633.64
GNMA POOL 694485	FIXED INCOME	93,193.38	$	106,625.47
GNMA POOL 697562	FIXED INCOME	156,685.25	$	179,268.50
GNMA POOL 698654	FIXED INCOME	15,767.74	$	18,319.90
GNMA POOL 699129	FIXED INCOME	16,207.65	$	18,711.06
GNMA POOL 728627	FIXED INCOME	251,580.04	$	272,225.64
GNMA POOL 732087	FIXED INCOME	55,107.72	$	59,607.61
GNMA POOL 736878	FIXED INCOME	534,770.08	$	578,671.12
GNMA POOL 738423	FIXED INCOME	370,578.62	$	410,319.26
GNMA POOL 745793	FIXED INCOME	946,462.90	$	1,023,673.68
GNMA POOL 759138	FIXED INCOME	1,245,665.94	$	1,322,448.73
GNMA POOL 762838	FIXED INCOME	980,678.25	$	1,041,064.24
GNMA POOL 763854	FIXED INCOME	1,300,349.18	$	1,322,813.12
GNMA POOL 764428	FIXED INCOME	621,165.16	$	680,745.55
GNMA POOL 780047	FIXED INCOME	8,896.05	$	9,125.90

GNMA POOL 780081	FIXED INCOME	25,917.56	$	28,414.58
GNMA POOL 780082	FIXED INCOME	11,390.12	$	12,414.59
GNMA POOL 780127	FIXED INCOME	7,081.95	$	7,729.05
GNMA POOL 780186	FIXED INCOME	119,619.08	$	136,373.92
GNMA POOL 780224	FIXED INCOME	3,968.59	$	4,673.41
GNMA POOL 780339	FIXED INCOME	2,074.15	$	2,337.92
GNMA POOL 780378	FIXED INCOME	4,462.90	$	4,487.82
GNMA POOL 780397	FIXED INCOME	7,264.22	$	8,257.58
GNMA POOL 780488	FIXED INCOME	13,563.34	$	15,210.80
GNMA POOL 780554	FIXED INCOME	8,645.67	$	9,470.86
GNMA POOL 780573	FIXED INCOME	12,751.46	$	13,675.72
GNMA POOL 780582	FIXED INCOME	35,381.65	$	39,193.74
GNMA POOL 780601	FIXED INCOME	48,361.15	$	56,061.57
GNMA POOL 780713	FIXED INCOME	63,543.34	$	71,754.87
GNMA POOL 780783	FIXED INCOME	10,427.98	$	10,785.32
GNMA POOL 780804	FIXED INCOME	44,265.09	$	48,492.79
GNMA POOL 780818	FIXED INCOME	32,526.77	$	35,516.42
GNMA POOL 780904	FIXED INCOME	15,062.11	$	15,764.88
GNMA POOL 780914	FIXED INCOME	2,127.43	$	2,399.37
GNMA POOL 780991	FIXED INCOME	44,819.88	$	50,866.31
GNMA POOL 781001	FIXED INCOME	98,519.14	$	118,778.93
GNMA POOL 781171	FIXED INCOME	171,999.20	$	193,571.68
GNMA POOL 781321	FIXED INCOME	298,274.18	$	336,980.05
GNMA POOL 781330	FIXED INCOME	21,935.36	$	25,304.80
GNMA POOL 781340	FIXED INCOME	15,179.76	$	17,538.24
GNMA POOL 781548	FIXED INCOME	7,711.59	$	9,320.31
GNMA POOL 781804	FIXED INCOME	397,646.42	$	459,005.93
GNMA POOL 781847	FIXED INCOME	342,776.27	$	394,259.75
GNMA POOL 781902	FIXED INCOME	332,349.77	$	375,843.92
GNMA POOL 782557	FIXED INCOME	2,852,013.73	$	3,177,680.07
GNMA POOL 782619	FIXED INCOME	1,963,195.40	$	2,173,464.54
GNMA POOL 782696	FIXED INCOME	403,454.78	$	447,725.33
GNMA POOL 782958	FIXED INCOME	983,822.15	$	1,088,145.97
GNMA POOL 783289	FIXED INCOME	91,584.43	$	99,062.79
GNMA POOL 783571	FIXED INCOME	825,370.89	$	917,863.07
GNMA POOL 783609	FIXED INCOME	1,871,133.50	$	2,023,918.31
GNMA POOL 783610	FIXED INCOME	1,243,115.71	$	1,344,620.60
GNMA POOL AB0935	FIXED INCOME	1,622,612.67	$	1,650,721.87
GNMA POOL AD9016	FIXED INCOME	738,152.87	$	750,941.15
GNMA POOL AE7028	FIXED INCOME	796,846.65	$	829,817.44
GOAL CAPITAL FUNDING TRUST	FIXED INCOME	5,220,514.28	$	5,170,600.94
GOLDEN CREDIT CARD TRUST	FIXED INCOME	6,160,000.00	$	6,115,358.48
GOLDMAN SACHS CAPITAL II	FIXED INCOME	810,000.00	$	571,050.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,110,000.00	$	1,102,648.47
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,120,000.00	$	1,111,439.84
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,390,000.00	$	1,350,226.54
GOLDMAN SACHS GROUP INC	FIXED INCOME	140,000.00	$	143,693.20
GOLDMAN SACHS GROUP INC	FIXED INCOME	860,000.00	$	877,595.60
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,500,000.00	$	2,528,387.50

GOLDMAN SACHS GROUP INC	FIXED INCOME	370,000.00	$	373,196.80
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,420,000.00	$	4,079,382.84
GOLDMAN SACHS GROUP INC	FIXED INCOME	620,000.00	$	685,484.40
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,150,000.00	$	2,334,719.40
GOLDMAN SACHS GROUP INC	FIXED INCOME	730,000.00	$	824,980.30
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,350,000.00	$	2,440,886.25
GOLDMAN SACHS GROUP INC	FIXED INCOME	420,000.00	$	490,953.12
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,900,000.00	$	3,877,387.80
GOLDMAN SACHS GROUP INC	FIXED INCOME	5,085,000.00	$	5,083,011.77
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,775,000.00	$	3,800,171.70
GOLDMAN SACHS GROUP INC	FIXED INCOME	6,875,000.00	$	6,822,454.38
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,820,000.00	$	3,206,963.22
GOLDMAN SACHS GROUP INC	FIXED INCOME	4,975,000.00	$	5,072,241.35
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,810,000.00	$	2,830,091.50
GOLDMAN SACHS GROUP INC	FIXED INCOME	795,000.00	$	790,390.59
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,925,000.00	$	2,950,272.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	407,000.00	$	409,910.05
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,750,000.00	$	2,762,490.50
GOLDMAN SACHS GROUP INC	FIXED INCOME	4,448,000.00	$	4,534,940.61
GOLDMAN SACHS GROUP INC	FIXED INCOME	435,000.00	$	432,119.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	980,000.00	$	972,509.86
GOLDMAN SACHS GROUP INC	FIXED INCOME	420,000.00	$	419,724.06
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,130,000.00	$	2,144,202.84
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,505,000.00	$	1,479,133.57
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,265,000.00	$	1,255,393.59
GOLDMAN SACHS GROUP INC	FIXED INCOME	680,000.00	$	660,542.48
GOLDMAN SACHS GROUP INC	FIXED INCOME	6,465,000.00	$	6,462,472.19
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,407,000.00	$	3,348,443.89
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,415,000.00	$	3,883,609.72
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,645,000.00	$	1,632,427.27
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,400,000.00	$	1,399,080.20
GOLDMAN SACHS GROUP INC	FIXED INCOME	100,000.00	$	100,104.60
GOLDMAN SACHS GROUP INC	FIXED INCOME	100,000.00	$	108,591.60
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,900,000.00	$	3,318,356.90
GOODMAN FUNDING PTY LTD	FIXED INCOME	700,000.00	$	776,822.20
GOODMAN FUNDING PTY LTD	FIXED INCOME	300,000.00	$	340,331.70
GOODYEAR TIRE + RUBBER	FIXED INCOME	790,000.00	$	809,750.00
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,189,970.76	$	273,115.19
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,247,557.41	$	343,816.27
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	25,984,668.87	$	1,331,090.65
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	14,899,765.18	$	687,986.23
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,876,474.94	$	266,349.29
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,220,426.63	$	210,687.62
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	929,567.60	$	198,924.68
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	4,034,641.79	$	226,593.15
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	3,183,566.83	$	3,213,587.55
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,424,933.40	$	1,432,740.04
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,250,836.86	$	247,736.56
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,522,816.05	$	290,598.38

GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	919,107.99	$	148,776.19
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	5,179.67	$	20.50
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,500,000.00	$	2,810,344.25
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	791,901.68	$	837,188.79
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	528,500.96	$	72,867.02
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	4,549,298.91	$	4,503,819.11
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	4,146,590.24	$	4,107,647.54
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,009,547.63	$	2,000,455.63
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,072,205.46	$	1,068,193.27
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	277,000.00	$	258,236.35
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	114,000.00	$	99,138.75
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	130,000.00	$	113,397.08
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	6,558,027.65	$	6,506,656.00
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	494,798.91	$	470,661.33
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	0.05	$	0.05
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	8,022,973.87	$	8,313,001.97
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,476,973.72	$	1,607,057.59
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,412,600.84	$	1,410,932.70
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,359,698.93	$	1,352,739.04
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	784,188.43	$	784,421.18
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	276,075.53	$	75,805.40
GRAPHIC PACKAGING INTL	FIXED INCOME	693,000.00	$	706,860.00
GREEN TREE AGENCY ADVANCE FUND	FIXED INCOME	10,000,000.00	$	9,982,420.00
GREEN TREE AGENCY ADVANCE FUND	FIXED INCOME	4,420,000.00	$	4,407,491.40
GREENPOINT HOME EQUITY LOAN TR	FIXED INCOME	647.06	$	600.98
GREENPOINT HOME EQUITY LOAN TR	FIXED INCOME	48.68	$	45.21
GREENPOINT MANUFACTURED HOUSIN	FIXED INCOME	475,000.00	$	430,808.66
GREENPOINT MANUFACTURED HOUSIN	FIXED INCOME	275,000.00	$	252,653.64
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	87,136.25	$	75,325.03
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	2,323,457.66	$	1,828,559.09
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	3,420,623.88	$	306,855.96
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	3,772,445.67	$	231,599.12
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	300,222.73	$	204,920.33
GROUP 1 AUTOMOTIVE INC	FIXED INCOME	483,000.00	$	478,170.00
GS MORTGAGE SECURITIES CORP.	FIXED INCOME	2,746,926.19	$	2,628,247.99
GS MORTGAGE SECURITIES CORP.	FIXED INCOME	3,405,620.95	$	267,578.28
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	1,018,967.56	$	1,012,261.23
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	190,000.00	$	171,890.68
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	490,000.00	$	529,577.01
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	1,917,040.43	$	82,787.58
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	3,600,000.00	$	3,790,344.96
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	7,077,982.52	$	7,272,493.27
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	57,580,773.22	$	3,777,079.92
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	4,505,000.00	$	4,563,812.78
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,150,000.00	$	2,183,093.02
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,184,300.00	$	2,299,791.80
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	27,147,198.50	$	27,893,233.38
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	3,524,345.99	$	3,506,802.85
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,890,000.00	$	2,872,482.27

GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,642,000.00	$	2,639,683.23
GSAA HOME EQUITY TRUST	FIXED INCOME	661,585.84	$	571,013.88
GSAMP TRUST	FIXED INCOME	10,908.33	$	10,636.23
GSAMP TRUST	FIXED INCOME	402,050.67	$	215,923.93
GSCCRE COMMERCIAL MORTGAGE TRU	FIXED INCOME	5,300,000.00	$	5,298,807.50
GSMPS MORTGAGE LOAN TRUST	FIXED INCOME	1,242,344.59	$	1,065,720.21
GSMPS MORTGAGE LOAN TRUST	FIXED INCOME	1,061,802.16	$	894,634.89
GSR MORTGAGE LOAN TRUST	FIXED INCOME	476,046.32	$	491,908.37
GSR MORTGAGE LOAN TRUST	FIXED INCOME	367,464.00	$	357,944.15
GSR MORTGAGE LOAN TRUST	FIXED INCOME	128,334.85	$	131,114.69
GTE CORP	FIXED INCOME	350,000.00	$	414,167.25
HALLIBURTON CO	FIXED INCOME	510,000.00	$	504,108.48
HALLIBURTON CO	FIXED INCOME	1,530,000.00	$	1,489,794.66
HALLIBURTON CO	FIXED INCOME	3,775,000.00	$	3,715,105.85
HALLIBURTON CO	FIXED INCOME	3,750,000.00	$	3,651,457.50
HALLIBURTON CO	FIXED INCOME	2,696,000.00	$	2,625,154.51
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	8,305,073.03	$	7,370,703.31
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	15,125.11	$	14,213.25
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	119,191.27	$	115,062.68
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	1,147,331.67	$	1,140,941.84
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	18,305,957.87	$	1,409,425.12
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	9,673,798.62	$	1,251,359.06
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	4,344,337.02	$	301,691.62
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	5,102,896.87	$	253,121.03
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	605,056.36	$	168,537.48
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	4,550,500.59	$	323,956.05
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	11,165,275.03	$	1,070,210.59
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	95,700.19	$	5,119.19
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	273,448.95	$	185,269.79
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	1,881,484.84	$	1,401,396.33
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	1,136.85	$	1,068.31
HARLEY DAVIDSON INC	FIXED INCOME	1,600,000.00	$	1,568,614.40
HARRIS CORPORATION	FIXED INCOME	3,170,000.00	$	3,134,388.22
HARRIS CORPORATION	FIXED INCOME	260,000.00	$	255,077.42
HARRIS CORPORATION	FIXED INCOME	615,000.00	$	602,187.71
HARTFORD FINL SVCS GRP	FIXED INCOME	448,000.00	$	416,965.25
HCA INC	FIXED INCOME	4,570,000.00	$	4,867,050.00
HCA INC	FIXED INCOME	110,000.00	$	118,525.00
HCA INC	FIXED INCOME	1,071,000.00	$	1,060,290.00
HCA INC	FIXED INCOME	325,000.00	$	320,937.50
HCA INC	FIXED INCOME	756,000.00	$	761,670.00
HCA INC	FIXED INCOME	8,800,000.00	$	8,866,000.00
HCP INC	FIXED INCOME	2,050,000.00	$	2,135,482.95
HCP INC	FIXED INCOME	1,875,000.00	$	1,846,096.88
HCP INC	FIXED INCOME	2,175,000.00	$	2,178,058.05
HD SUPPLY INC	FIXED INCOME	847,000.00	$	863,940.00
HEALTH NET INC	FIXED INCOME	3,700,000.00	$	3,848,000.00
HEALTHSOUTH CORP	FIXED INCOME	74,000.00	$	70,577.50
HEALTHSOUTH CORP	FIXED INCOME	130,000.00	$	120,900.00

HEALTHSOUTH CORP	FIXED INCOME	100,000.00	$	95,375.00
HEINEKEN NV	FIXED INCOME	330,000.00	$	328,702.77
HEINEKEN NV	FIXED INCOME	2,000,000.00	$	2,028,426.00
HEINEKEN NV	FIXED INCOME	5,900,000.00	$	5,983,856.70
HERTZ VEHICLE FINANCING LLC	FIXED INCOME	7,150,000.00	$	7,087,946.58
HERTZ VEHICLE FINANCING LLC	FIXED INCOME	1,760,000.00	$	1,736,646.03
HEXION INC	FIXED INCOME	940,000.00	$	730,850.00
HILTON USA TRUST	FIXED INCOME	3,400,000.00	$	3,402,546.60
HILTON WORLDWIDE FIN LLC	FIXED INCOME	2,210,000.00	$	2,290,112.50
HILTON WORLDWIDE FIN LLC	FIXED INCOME	410,000.00	$	424,862.50
HISTORIC TW INC	FIXED INCOME	2,360,000.00	$	2,363,882.20
HOLMES MASTER ISSUER PLC	FIXED INCOME	1,860,000.00	$	1,918,709.04
HOLOGIC INC	FIXED INCOME	147,000.00	$	149,940.00
HOME DEPOT INC	FIXED INCOME	470,000.00	$	485,771.32
HOME DEPOT INC	FIXED INCOME	85,000.00	$	86,858.36
HOME DEPOT INC	FIXED INCOME	455,000.00	$	465,142.41
HP ENTERPRISE CO	FIXED INCOME	8,615,500.00	$	8,582,476.79
HP ENTERPRISE CO	FIXED INCOME	1,745,000.00	$	1,749,004.78
HP ENTERPRISE CO	FIXED INCOME	1,530,000.00	$	1,529,146.26
HP ENTERPRISE CO	FIXED INCOME	7,225,000.00	$	7,197,306.58
HP ENTERPRISE CO	FIXED INCOME	2,500,000.00	$	2,373,355.00
HP ENTERPRISE CO	FIXED INCOME	12,450,000.00	$	12,478,572.75
HP INC	FIXED INCOME	812,000.00	$	805,695.63
HP INC	FIXED INCOME	7,641,000.00	$	7,566,721.84
HSBC CAPITAL FUNDING LP	FIXED INCOME	400,000.00	$	601,000.00
HSBC FINANCE CORP	FIXED INCOME	5,245,000.00	$	6,019,560.62
HSBC HOLDINGS PLC	FIXED INCOME	2,040,000.00	$	2,024,510.28
HSBC HOLDINGS PLC	FIXED INCOME	1,350,000.00	$	1,354,895.10
HSBC HOLDINGS PLC	FIXED INCOME	2,620,000.00	$	2,629,500.12
HSBC HOLDINGS PLC	FIXED INCOME	1,235,000.00	$	1,281,465.64
HSBC HOLDINGS PLC	FIXED INCOME	9,617,000.00	$	11,477,716.39
HSBC HOLDINGS PLC	FIXED INCOME	3,465,000.00	$	4,157,019.41
HSBC HOLDINGS PLC	FIXED INCOME	2,275,000.00	$	2,529,251.73
HSBC HOLDINGS PLC	FIXED INCOME	4,200,000.00	$	4,168,109.40
HSBC USA INC	FIXED INCOME	2,135,000.00	$	2,110,180.63
HSI ASSET SECURITIZATION CORPO	FIXED INCOME	1,157,039.31	$	1,101,540.42
HUGHES SATELITE SYSTEMS	FIXED INCOME	554,000.00	$	596,935.00
HUMANA INC	FIXED INCOME	330,000.00	$	310,115.85
HUMANA INC	FIXED INCOME	260,000.00	$	252,741.32
HUMANA INC	FIXED INCOME	1,470,000.00	$	1,644,809.46
HUNTINGTON INGALLS INDUS	FIXED INCOME	156,000.00	$	158,925.00
HUNTINGTON INGALLS INDUS	FIXED INCOME	-	$	-
HUNTINGTON INGALLS INDUS	FIXED INCOME	279,000.00	$	283,185.00
HUNTINGTON NATIONAL BANK	FIXED INCOME	3,905,000.00	$	3,881,425.52
HUNTSMAN INTERNATIONAL L	FIXED INCOME	40,000.00	$	36,500.00
HUNTSMAN INTERNATIONAL L	FIXED INCOME	194,000.00	$	174,600.00
HYATT HOTEL PORTFOLIO TRUST	FIXED INCOME	3,550,000.00	$	3,563,772.58
HYUNDAI CAPITAL AMERICA	FIXED INCOME	510,000.00	$	506,977.74
HYUNDAI CAPITAL AMERICA	FIXED INCOME	1,830,000.00	$	1,821,265.41

HYUNDAI CAPITAL AMERICA	FIXED INCOME	665,000.00	$	662,937.17
IBM CORP	FIXED INCOME	9,080,000.00	$	9,010,864.88
IBM CORP	FIXED INCOME	1,240,000.00	$	1,230,558.64
IBRD DISCOUNT NOTE	FIXED INCOME	16,000,000.00	$	15,995,216.00
ICAHN ENTERPRISES/FIN	FIXED INCOME	1,380,000.00	$	1,367,580.00
ICAHN ENTERPRISES/FIN	FIXED INCOME	390,000.00	$	381,225.00
IHS INC	FIXED INCOME	248,000.00	$	251,100.00
ILFC E CAPITAL TRUST II	FIXED INCOME	910,000.00	$	837,200.00
ILLINOIS ST	FIXED INCOME	1,280,000.00	$	1,371,468.80
ILLINOIS ST	FIXED INCOME	4,025,000.00	$	3,806,241.25
ILLINOIS ST	FIXED INCOME	9,850,000.00	$	10,215,730.50
ILLINOIS ST	FIXED INCOME	6,825,000.00	$	7,226,651.25
ILLINOIS ST	FIXED INCOME	3,950,000.00	$	3,974,450.50
IMPAC SECURED ASSETS CORP.	FIXED INCOME	2,971,814.80	$	2,134,051.29
IMPERIAL TOBACCO FINANCE	FIXED INCOME	740,000.00	$	736,650.02
IMPERIAL TOBACCO FINANCE	FIXED INCOME	4,775,000.00	$	4,753,383.58
IMPERIAL TOBACCO FINANCE	FIXED INCOME	4,095,000.00	$	4,076,461.94
IMPERIAL TOBACCO FINANCE	FIXED INCOME	7,600,000.00	$	7,712,206.40
IMPERIAL TOBACCO FINANCE	FIXED INCOME	11,346,000.00	$	11,391,418.04
IMPERIAL TOBACCO FINANCE	FIXED INCOME	200,000.00	$	347,766.16
IMPERIAL TOBACCO FINANCE	FIXED INCOME	2,170,000.00	$	2,160,176.41
IMS HEALTH INC	FIXED INCOME	184,000.00	$	189,520.00
INDIANA MICHIGAN POWER	FIXED INCOME	6,045,000.00	$	5,959,680.87
INDU + COML BNK CHINA NY	FIXED INCOME	400,000.00	$	406,499.20
INDYMAC INDA MORTGAGE LOAN TRU	FIXED INCOME	1,799,429.26	$	1,662,104.20
INDYMAC INDA MORTGAGE LOAN TRU	FIXED INCOME	941,028.90	$	894,977.30
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	56,637.77	$	46,398.29
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	4,323,488.82	$	3,419,267.88
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	369,638.34	$	223,836.42
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	3,623,782.14	$	248,376.20
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	1,342,511.00	$	1,143,260.35
INFOR US INC	FIXED INCOME	47,000.00	$	47,352.50
ING BANK NV	FIXED INCOME	2,940,000.00	$	3,194,221.80
ING BANK NV	FIXED INCOME	835,000.00	$	907,202.45
ING BANK NV	FIXED INCOME	4,735,000.00	$	4,850,979.09
ING BANK NV	FIXED INCOME	3,985,000.00	$	3,974,909.98
ING BANK NV	FIXED INCOME	5,275,000.00	$	5,372,650.80
INTEL CORP	FIXED INCOME	400,000.00	$	413,742.00
INTEL CORP	FIXED INCOME	520,000.00	$	549,620.24
INTEL CORP	FIXED INCOME	1,350,000.00	$	1,396,379.25
INTEL CORP	FIXED INCOME	3,200,000.00	$	3,184,883.20
INTELSAT JACKSON HLDG	FIXED INCOME	1,140,000.00	$	894,900.00
INTELSAT JACKSON HLDG	FIXED INCOME	1,430,000.00	$	1,244,100.00
INTER AMERICAN DEVEL BK	FIXED INCOME	4,000,000.00	$	5,363,044.00
INTERNATIONAL PAPER CO	FIXED INCOME	1,495,000.00	$	1,704,011.47
INTERNATIONAL PAPER CO	FIXED INCOME	2,495,000.00	$	2,373,703.08
INTERVAL ACQUISITION COR	FIXED INCOME	245,000.00	$	243,162.50
INTESA SANPAOLO SPA	FIXED INCOME	4,560,000.00	$	4,486,351.44
INTESA SANPAOLO SPA	FIXED INCOME	710,000.00	$	710,354.29

INTESA SANPAOLO SPA	FIXED INCOME	5,870,000.00	$	6,019,168.44
INTESA SANPAOLO SPA	FIXED INCOME	1,625,000.00	$	1,625,810.88
INTESA SANPAOLO SPA	FIXED INCOME	4,710,000.00	$	5,041,042.35
INTESA SANPAOLO SPA	FIXED INCOME	2,825,000.00	$	2,779,373.43
INTESA SANPAOLO SPA	FIXED INCOME	1,500,000.00	$	1,504,878.00
INTESA SANPAOLO SPA	FIXED INCOME	1,600,000.00	$	1,647,401.60
INTL LEASE FINANCE CORP	FIXED INCOME	3,260,000.00	$	3,349,650.00
INTL LEASE FINANCE CORP	FIXED INCOME	2,650,000.00	$	2,905,062.50
INTL LEASE FINANCE CORP	FIXED INCOME	3,900,000.00	$	3,953,625.00
INTL LEASE FINANCE CORP	FIXED INCOME	35,000.00	$	35,875.00
INTL LEASE FINANCE CORP	FIXED INCOME	273,000.00	$	322,822.50
INTL LEASE FINANCE CORP	FIXED INCOME	203,000.00	$	245,630.00
INTL LEASE FINANCE CORP	FIXED INCOME	1,200,000.00	$	1,209,000.00
INTL LEASE FINANCE CORP	FIXED INCOME	2,600,000.00	$	2,671,500.00
INTL LEASE FINANCE CORP	FIXED INCOME	8,000,000.00	$	8,770,000.00
INVITATION HOMES TRUST	FIXED INCOME	6,430,773.64	$	6,308,415.95
IRON MOUNTAIN INC	FIXED INCOME	270,000.00	$	284,850.00
ISTAR INC	FIXED INCOME	430,000.00	$	417,637.50
ITC HOLDINGS CORP	FIXED INCOME	1,575,000.00	$	1,612,765.35
JAPAN FIN ORG MUNICIPAL	FIXED INCOME	2,700,000.00	$	2,905,362.00
JAPAN TREASURY DISC BILL	FIXED INCOME	1,000,000,000.00	$	8,313,096.97
JAPAN TREASURY DISC BILL	FIXED INCOME	1,640,000,000.00	$	13,632,960.97
JARDEN CORP	FIXED INCOME	78,000.00	$	79,755.00
JEFFERIES GROUP LLC	FIXED INCOME	2,504,000.00	$	2,646,367.42
JERSEY CENTRAL PWR + LT	FIXED INCOME	2,483,000.00	$	2,498,190.99
JOHN DEERE CAPITAL CORP	FIXED INCOME	360,000.00	$	350,754.48
JOHN DEERE CAPITAL CORP	FIXED INCOME	1,130,000.00	$	1,134,896.29
JOHN DEERE CAPITAL CORP	FIXED INCOME	600,000.00	$	647,983.80
JP MORGAN CHASE BANK NA	FIXED INCOME	7,000,000.00	$	6,989,598.00
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	125,000.00	$	139,454.43
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,970,000.00	$	3,020,035.29
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	5,301,862.98	$	5,511,253.17
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	4,882,088.17	$	4,972,337.96
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	3,849,651.72	$	3,942,046.83
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	141,176.08	$	141,169.90
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,470,000.00	$	2,607,850.95
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	4,030,194.20	$	4,182,760.02
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	1,360,000.00	$	1,292,551.89
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,300,000.00	$	2,291,418.93
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	6,230,000.00	$	6,194,841.62
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	4,800,000.00	$	4,774,543.68
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	8,269,519.28	$	8,626,956.85
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,450,000.00	$	2,726,407.78
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,100,000.00	$	2,241,129.66
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,100,000.00	$	2,272,031.79
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	5,433,748.00	$	5,535,134.67
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	5,276,779.14	$	5,439,521.87
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	5,248,724.67	$	5,413,664.79
JP MORGAN MORTGAGE ACQUISITION	FIXED INCOME	2,140,000.00	$	2,119,033.99

JP MORGAN MORTGAGE TRUST	FIXED INCOME	1,123,069.47	$	1,106,383.24
JP MORGAN MORTGAGE TRUST	FIXED INCOME	3,247,514.14	$	3,288,312.01
JP MORGAN REREMIC	FIXED INCOME	2,018,693.52	$	2,058,627.32
JP MORGAN REREMIC	FIXED INCOME	1,234,583.39	$	1,195,056.84
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	5,450,000.00	$	5,583,405.65
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	8,240,000.00	$	8,426,530.53
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	250,000.00	$	267,414.50
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	450,000.00	$	467,887.23
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	38,697,990.35	$	2,844,774.41
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	3,464,000.00	$	3,546,459.83
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	3,013,957.78	$	2,993,240.14
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	3,620,000.00	$	3,481,790.21
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	3,663,000.00	$	3,745,920.06
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	15,200,000.00	$	15,414,412.72
JPMORGAN CHASE + CO	FIXED INCOME	1,940,000.00	$	1,939,627.52
JPMORGAN CHASE + CO	FIXED INCOME	1,280,000.00	$	1,276,940.80
JPMORGAN CHASE + CO	FIXED INCOME	680,000.00	$	676,425.92
JPMORGAN CHASE + CO	FIXED INCOME	1,450,000.00	$	1,535,513.75
JPMORGAN CHASE + CO	FIXED INCOME	770,000.00	$	756,769.09
JPMORGAN CHASE + CO	FIXED INCOME	260,000.00	$	280,437.56
JPMORGAN CHASE + CO	FIXED INCOME	270,000.00	$	287,342.91
JPMORGAN CHASE + CO	FIXED INCOME	650,000.00	$	693,797.00
JPMORGAN CHASE + CO	FIXED INCOME	7,830,000.00	$	7,788,845.52
JPMORGAN CHASE + CO	FIXED INCOME	7,195,000.00	$	7,078,304.30
JPMORGAN CHASE + CO	FIXED INCOME	5,925,000.00	$	5,908,664.78
JPMORGAN CHASE + CO	FIXED INCOME	5,460,000.00	$	5,448,998.10
JPMORGAN CHASE + CO	FIXED INCOME	4,040,000.00	$	4,053,695.60
JPMORGAN CHASE + CO	FIXED INCOME	838,000.00	$	836,872.89
JPMORGAN CHASE + CO	FIXED INCOME	2,650,000.00	$	2,655,451.05
JPMORGAN CHASE + CO	FIXED INCOME	2,098,000.00	$	2,092,985.78
JPMORGAN CHASE + CO	FIXED INCOME	1,530,000.00	$	1,576,698.66
JPMORGAN CHASE + CO	FIXED INCOME	1,655,000.00	$	1,648,793.75
JPMORGAN CHASE + CO	FIXED INCOME	70,000.00	$	70,311.92
JPMORGAN CHASE + CO	FIXED INCOME	2,780,000.00	$	2,766,519.78
JPMORGAN CHASE + CO	FIXED INCOME	2,335,000.00	$	2,316,088.84
JPMORGAN CHASE + CO	FIXED INCOME	4,330,000.00	$	4,330,342.07
JPMORGAN CHASE + CO	FIXED INCOME	5,600,000.00	$	5,959,704.80
JPMORGAN CHASE + CO	FIXED INCOME	11,575,000.00	$	11,626,578.20
JPMORGAN CHASE + CO	FIXED INCOME	3,400,000.00	$	3,503,774.80
JPMORGAN CHASE + CO	FIXED INCOME	1,050,000.00	$	1,031,957.85
JPMORGAN CHASE + CO	FIXED INCOME	5,000,000.00	$	5,000,395.00
JPMORGAN CHASE + CO	FIXED INCOME	1,300,000.00	$	1,299,149.80
JPMORGAN CHASE + CO	FIXED INCOME	200,000.00	$	200,834.40
JPMORGAN CHASE + CO	FIXED INCOME	6,200,000.00	$	6,264,089.40
JPMORGAN CHASE + CO	FIXED INCOME	1,440,000.00	$	1,614,673.44
KAUPTHING BANK HF	FIXED INCOME	1,770,000.00	$	-
KAUPTHING BANK HF	FIXED INCOME	8,800,000.00	$	-
KBC BANK NV	FIXED INCOME	4,200,000.00	$	4,572,960.00
KBC BANK NV	FIXED INCOME	11,000,000.00	$	11,976,800.00

KERR MCGEE CORP	FIXED INCOME	320,000.00	$	343,777.28
KEY ENERGY SERVICES INC	FIXED INCOME	-	$	-
KEYCORP	FIXED INCOME	595,000.00	$	592,763.40
KEYCORP	FIXED INCOME	11,600,000.00	$	11,556,395.60
KEYSIGHT TECHNOLOGIES	FIXED INCOME	3,826,000.00	$	3,677,995.02
KFW	FIXED INCOME	27,300,000.00	$	27,076,904.40
KILROY REALTY LP	FIXED INCOME	1,475,000.00	$	1,670,618.93
KILROY REALTY LP	FIXED INCOME	1,925,000.00	$	1,907,349.68
KILROY REALTY LP	FIXED INCOME	2,575,000.00	$	2,608,155.70
KIMBERLY CLARK CORP	FIXED INCOME	325,000.00	$	313,721.53
KIMBERLY CLARK CORP	FIXED INCOME	3,500,000.00	$	3,231,462.50
KINDER MORGAN ENER PART	FIXED INCOME	5,000,000.00	$	4,622,370.00
KINDER MORGAN ENER PART	FIXED INCOME	2,485,000.00	$	1,938,419.28
KINDER MORGAN ENER PART	FIXED INCOME	2,790,000.00	$	2,846,642.58
KINDER MORGAN ENER PART	FIXED INCOME	2,800,000.00	$	2,772,036.40
KINDER MORGAN ENER PART	FIXED INCOME	200,000.00	$	172,559.60
KINDER MORGAN ENER PART	FIXED INCOME	1,410,000.00	$	1,330,875.03
KINDER MORGAN ENER PART	FIXED INCOME	910,000.00	$	687,709.75
KINDER MORGAN ENER PART	FIXED INCOME	4,611,000.00	$	3,829,255.67
KINDER MORGAN ENER PART	FIXED INCOME	1,729,000.00	$	1,216,616.04
KINDER MORGAN ENER PART	FIXED INCOME	4,621,000.00	$	3,423,246.04
KINDER MORGAN ENER PART	FIXED INCOME	2,175,000.00	$	1,893,381.00
KINDER MORGAN ENER PART	FIXED INCOME	913,000.00	$	903,881.87
KINDER MORGAN ENER PART	FIXED INCOME	3,600,000.00	$	3,723,559.20
KINDER MORGAN FIN CO LLC	FIXED INCOME	700,000.00	$	700,000.00
KINDER MORGAN INC/DELAWA	FIXED INCOME	1,325,000.00	$	1,243,213.05
KINDER MORGAN INC/DELAWA	FIXED INCOME	6,980,000.00	$	5,500,519.20
KINDER MORGAN INC/DELAWA	FIXED INCOME	1,930,000.00	$	1,506,615.90
KINDER MORGAN INC/DELAWA	FIXED INCOME	2,443,000.00	$	2,261,028.26
KINDER MORGAN INC/DELAWA	FIXED INCOME	4,825,000.00	$	4,465,600.23
KINDER MORGAN INC/DELAWA	FIXED INCOME	12,945,000.00	$	11,184,570.62
KINDER MORGAN INC/DELAWA	FIXED INCOME	17,975,000.00	$	14,031,824.25
KINGDOM OF SPAIN	FIXED INCOME	3,750,000.00	$	3,911,557.50
KKR GROUP FIN CO II	FIXED INCOME	160,000.00	$	166,808.96
KLA TENCOR CORP	FIXED INCOME	11,100,000.00	$	11,168,309.40
KRAFT FOODS GROUP INC	FIXED INCOME	1,080,000.00	$	1,091,821.68
KRAFT FOODS GROUP INC	FIXED INCOME	1,482,000.00	$	1,622,702.56
KRAFT HEINZ FOODS CO	FIXED INCOME	460,000.00	$	480,657.68
KRAFT HEINZ FOODS CO	FIXED INCOME	750,000.00	$	768,389.25
KRAFT HEINZ FOODS CO	FIXED INCOME	810,000.00	$	817,541.10
KRAFT HEINZ FOODS CO	FIXED INCOME	1,947,000.00	$	2,069,612.33
KRAFT HEINZ FOODS CO	FIXED INCOME	5,130,000.00	$	5,165,371.35
KRAFT HEINZ FOODS CO	FIXED INCOME	560,000.00	$	585,148.48
KRAFT HEINZ FOODS CO	FIXED INCOME	4,625,000.00	$	4,668,058.75
KRAFT HEINZ FOODS CO	FIXED INCOME	3,050,000.00	$	3,042,112.70
KRAFT HEINZ FOODS CO	FIXED INCOME	2,170,000.00	$	2,267,450.36
KRAFT HEINZ FOODS CO	FIXED INCOME	700,000.00	$	731,435.60
KRAFT HEINZ FOODS CO	FIXED INCOME	1,300,000.00	$	1,293,864.00
KRAFT HEINZ FOODS CO	FIXED INCOME	1,300,000.00	$	1,296,233.90

KRAFT HEINZ FOODS CO	FIXED INCOME	800,000.00	$	797,931.20
KROGER CO/THE	FIXED INCOME	190,000.00	$	215,036.87
KROGER CO/THE	FIXED INCOME	410,000.00	$	506,577.14
KROGER CO/THE	FIXED INCOME	80,000.00	$	85,905.52
KROGER CO/THE	FIXED INCOME	3,485,000.00	$	3,494,120.25
KROGER CO/THE	FIXED INCOME	100,000.00	$	100,906.60
L 3 COMMUNICATIONS CORP	FIXED INCOME	1,414,000.00	$	1,343,168.50
L 3 COMMUNICATIONS CORP	FIXED INCOME	2,341,000.00	$	2,412,264.72
L BRANDS INC	FIXED INCOME	300,000.00	$	318,000.00
L BRANDS INC	FIXED INCOME	440,000.00	$	467,500.00
L BRANDS INC	FIXED INCOME	580,000.00	$	642,350.00
L BRANDS INC	FIXED INCOME	250,000.00	$	256,875.00
LABORATORY CORP OF AMER	FIXED INCOME	1,522,000.00	$	1,390,584.43
LABORATORY CORP OF AMER	FIXED INCOME	2,577,000.00	$	2,486,637.50
LAFARGE SA	FIXED INCOME	9,340,000.00	$	9,575,750.94
LAMAR MEDIA CORP	FIXED INCOME	266,000.00	$	279,300.00
LAMAR MEDIA CORP	FIXED INCOME	346,000.00	$	356,380.00
LAREDO PETROLEUM INC	FIXED INCOME	173,000.00	$	150,510.00
LAREDO PETROLEUM INC	FIXED INCOME	683,000.00	$	594,210.00
LAREDO PETROLEUM INC	FIXED INCOME	162,000.00	$	149,040.00
LB UBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	4,944,817.18	$	5,016,441.37
LEEK FINANCE PLC	FIXED INCOME	2,543,546.00	$	2,726,907.69
LEEK FINANCE PLC	FIXED INCOME	2,644,610.00	$	2,789,933.96
LEGG MASON INC	FIXED INCOME	1,233,000.00	$	1,224,747.53
LEHMAN BROS CAP TR VII	FIXED INCOME	950,000.00	$	95.00
LEHMAN BROS CAP TR VII	FIXED INCOME	610,000.00	$	61.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	580,000.00	$	58.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	7,850,000.00	$	785.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	1,010,000.00	$	74,487.50
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	6,800,000.00	$	680.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	42,283.00	$	2,959.81
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	4,009.00	$	280.63
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	4,009.00	$	285.64
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	1,603.00	$	116.22
LEHMAN BRTH HLD	FIXED INCOME	270,000.00	$	27.00
LEHMAN BRTH HLD	FIXED INCOME	90,000.00	$	9.00
LEHMAN BRTH HLD	FIXED INCOME	20,000.00	$	2.00
LEHMAN XS TRUST	FIXED INCOME	1,147,625.09	$	781,079.26
LEVEL 3 FINANCING INC	FIXED INCOME	249,000.00	$	253,980.00
LEVEL 3 FINANCING INC	FIXED INCOME	330,000.00	$	328,350.00
LEVEL 3 FINANCING INC	FIXED INCOME	105,000.00	$	108,675.00
LEVEL 3 FINANCING INC	FIXED INCOME	443,000.00	$	449,645.00
LIBERTY MUTUAL GROUP INC	FIXED INCOME	2,060,000.00	$	2,183,569.10
LIBERTY MUTUAL GROUP INC	FIXED INCOME	4,335,000.00	$	4,404,654.78
LIBERTY PROPERTY LP	FIXED INCOME	2,050,000.00	$	2,117,313.80
LIFE TECHNOLOGIES CORP	FIXED INCOME	3,493,000.00	$	3,872,179.12
LIFEPOINT HEALTH INC	FIXED INCOME	395,000.00	$	401,912.50
LIFEPOINT HEALTH INC	FIXED INCOME	255,000.00	$	263,371.65
LIMEROCK CLO	FIXED INCOME	118,992.13	$	117,969.87

LLOYDS BANK PLC	FIXED INCOME	3,325,000.00	$	3,338,200.25
LLOYDS BANK PLC	FIXED INCOME	13,600,000.00	$	13,696,097.60
LLOYDS BANK PLC	FIXED INCOME	2,900,000.00	$	2,909,520.70
LLOYDS BANKING GROUP PLC	FIXED INCOME	1,320,000.00	$	1,339,967.64
LLOYDS BANKING GROUP PLC	FIXED INCOME	2,360,000.00	$	2,394,861.92
LLOYDS BANKING GROUP PLC	FIXED INCOME	7,475,000.00	$	7,588,074.33
LOCKHEED MARTIN CORP	FIXED INCOME	1,060,000.00	$	1,063,730.14
LOCKHEED MARTIN CORP	FIXED INCOME	400,000.00	$	399,735.60
LOCKHEED MARTIN CORP	FIXED INCOME	6,635,000.00	$	6,364,849.34
LOCKHEED MARTIN CORP	FIXED INCOME	6,005,000.00	$	6,151,347.86
LOCKHEED MARTIN CORP	FIXED INCOME	200,000.00	$	200,703.80
LOCKHEED MARTIN CORP	FIXED INCOME	265,000.00	$	271,458.32
LOCKHEED MARTIN CORP	FIXED INCOME	160,000.00	$	161,983.36
LOCKHEED MARTIN CORP	FIXED INCOME	70,000.00	$	69,953.73
LOCKHEED MARTIN CORP	FIXED INCOME	1,005,000.00	$	898,730.30
LOCKHEED MARTIN CORP	FIXED INCOME	275,000.00	$	243,752.03
LOCKHEED MARTIN CORP	FIXED INCOME	3,975,000.00	$	3,988,988.03
LOCKHEED MARTIN CORP	FIXED INCOME	4,100,000.00	$	4,097,289.90
LOEWS CORP	FIXED INCOME	3,270,000.00	$	2,953,212.21
LONE STAR PORTFOLIO TRUST	FIXED INCOME	4,580,000.00	$	4,579,147.66
LONG BEACH MORTGAGE LOAN TRUST	FIXED INCOME	986,157.12	$	974,335.36
LOS ANGELES CA UNIF SCH DIST	FIXED INCOME	5,700,000.00	$	7,510,434.00
LOWE S COMPANIES INC	FIXED INCOME	995,000.00	$	1,052,464.24
LOWE S COS INC	FIXED INCOME	125,000.00	$	128,472.75
LOWE S COS INC	FIXED INCOME	25,000.00	$	25,382.30
LOWE S COS INC	FIXED INCOME	590,000.00	$	587,211.07
LUMINENT MORTGAGE TRUST	FIXED INCOME	3,907,980.02	$	3,144,487.34
LUMINENT MORTGAGE TRUST	FIXED INCOME	199,984.79	$	35,806.08
LVMH MOET HENNESSY VUITT	FIXED INCOME	2,325,000.00	$	2,330,714.85
LYB INTL FINANCE BV	FIXED INCOME	3,100,000.00	$	2,830,901.40
LYONDELLBASELL IND NV	FIXED INCOME	1,010,000.00	$	1,074,436.99
LYONDELLBASELL IND NV	FIXED INCOME	2,502,000.00	$	2,661,625.10
MACQUARIE BANK LTD	FIXED INCOME	3,405,000.00	$	3,814,556.81
MACYS RETAIL HLDGS INC	FIXED INCOME	500,000.00	$	453,126.00
MACYS RETAIL HLDGS INC	FIXED INCOME	215,000.00	$	179,697.43
MACYS RETAIL HLDGS INC	FIXED INCOME	1,150,000.00	$	1,295,923.50
MACYS RETAIL HLDGS INC	FIXED INCOME	5,150,000.00	$	5,683,570.90
MACYS RETAIL HLDGS INC	FIXED INCOME	5,300,000.00	$	5,506,541.00
MACYS RETAIL HLDGS INC	FIXED INCOME	2,410,000.00	$	2,654,292.06
MACYS RETAIL HLDGS INC	FIXED INCOME	4,595,000.00	$	5,176,157.22
MALLINCKRODT FIN/SB	FIXED INCOME	60,000.00	$	57,000.00
MALLINCKRODT FIN/SB	FIXED INCOME	430,000.00	$	413,875.00
MARATHON OIL CORP	FIXED INCOME	2,150,000.00	$	1,895,747.45
MARATHON OIL CORP	FIXED INCOME	2,000,000.00	$	1,423,526.00
MARATHON PETROLEUM CORP	FIXED INCOME	1,396,000.00	$	1,141,084.82
MARATHON PETROLEUM CORP	FIXED INCOME	2,000,000.00	$	1,634,792.00
MARATHON PETROLEUM CORP	FIXED INCOME	5,297,000.00	$	5,202,098.95
MARRIOTT INTERNATIONAL	FIXED INCOME	3,625,000.00	$	3,596,514.75
MARRIOTT INTERNATIONAL	FIXED INCOME	16,000,000.00	$	15,971,920.00

MARSH + MCLENNAN COS INC	FIXED INCOME	115,000.00	$	115,151.92
MASCO CORP	FIXED INCOME	229,000.00	$	224,420.00
MASCO CORP	FIXED INCOME	550,000.00	$	594,000.00
MASSACHUSETTS ST SCH BLDG AUTH	FIXED INCOME	1,010,000.00	$	1,160,187.00
MASTERCARD INC	FIXED INCOME	1,010,000.00	$	1,032,160.41
MASTR ADJUSTABLE RATE MORTGAGE	FIXED INCOME	198,364.35	$	192,408.56
MASTR ALTERNATIVE LOANS TRUST	FIXED INCOME	2,867,431.54	$	3,050,400.63
MASTR ALTERNATIVE LOANS TRUST	FIXED INCOME	1,465,647.43	$	1,557,550.56
MASTR ASSET BACKED SECURITIES	FIXED INCOME	4,168,957.73	$	3,714,419.60
MASTR ASSET BACKED SECURITIES	FIXED INCOME	9,458,710.63	$	8,134,971.64
MCDONALD S CORP	FIXED INCOME	1,200,000.00	$	1,199,013.60
MCDONALD S CORP	FIXED INCOME	810,000.00	$	867,322.89
MCDONALD S CORP	FIXED INCOME	120,000.00	$	119,555.88
MCDONALD S CORP	FIXED INCOME	160,000.00	$	159,868.48
MCDONALD S CORP	FIXED INCOME	180,000.00	$	181,096.38
MCDONALD S CORP	FIXED INCOME	15,000.00	$	14,989.67
MCDONALD S CORP	FIXED INCOME	365,000.00	$	351,184.75
MCDONALD S CORP	FIXED INCOME	1,855,000.00	$	1,853,721.91
MCKESSON CORP	FIXED INCOME	7,815,000.00	$	7,783,990.08
MDC HOLDINGS INC	FIXED INCOME	2,100,000.00	$	1,659,000.00
MDC HOLDINGS INC	FIXED INCOME	6,100,000.00	$	6,161,000.00
MDC PARTNERS INC	FIXED INCOME	448,000.00	$	461,440.00
MEAD JOHNSON NUTRITION C	FIXED INCOME	2,925,000.00	$	2,924,116.65
MEDNAX INC	FIXED INCOME	329,000.00	$	330,645.00
MEDTRONIC INC	FIXED INCOME	3,010,000.00	$	3,034,591.70
MEDTRONIC INC	FIXED INCOME	220,000.00	$	222,226.40
MEDTRONIC INC	FIXED INCOME	830,000.00	$	893,742.34
MEDTRONIC INC	FIXED INCOME	1,380,000.00	$	1,423,406.52
MEDTRONIC INC	FIXED INCOME	3,325,000.00	$	3,361,299.03
MEDTRONIC INC	FIXED INCOME	1,925,000.00	$	1,938,657.88
MEDTRONIC INC	FIXED INCOME	1,089,000.00	$	1,108,254.61
MEDTRONIC INC	FIXED INCOME	1,483,000.00	$	1,529,646.28
MEIJI YASUDA LIFE INSURA	FIXED INCOME	3,425,000.00	$	3,519,187.50
MERCK + CO INC	FIXED INCOME	1,080,000.00	$	1,051,388.64
MERCK + CO INC	FIXED INCOME	2,965,000.00	$	2,967,226.72
MERCK + CO INC	FIXED INCOME	330,000.00	$	324,013.14
MERITAGE HOMES CORP	FIXED INCOME	305,000.00	$	304,237.50
MERITAGE HOMES CORP	FIXED INCOME	236,000.00	$	247,210.00
MERITAGE HOMES CORP	FIXED INCOME	65,000.00	$	68,412.50
MERITAGE HOMES CORP	FIXED INCOME	91,000.00	$	91,000.00
MERRILL LYNCH MORTGAGE TRUST	FIXED INCOME	3,464,940.95	$	3,568,453.64
MET SAINT LOUIS MO SWR DIST WS	FIXED INCOME	1,005,000.00	$	1,141,549.35
METLIFE INC	FIXED INCOME	600,000.00	$	656,718.60
METLIFE INC	FIXED INCOME	1,720,000.00	$	1,879,100.00
METLIFE INC	FIXED INCOME	1,350,000.00	$	1,416,291.75
METLIFE INC	FIXED INCOME	1,335,000.00	$	1,358,362.50
METLIFE INC	FIXED INCOME	615,000.00	$	570,714.47
METLIFE INC	FIXED INCOME	1,595,000.00	$	1,712,543.53
MGM RESORTS INTL	FIXED INCOME	114,000.00	$	116,707.50

MGM RESORTS INTL	FIXED INCOME	677,000.00	$	671,922.50
MGM RESORTS INTL	FIXED INCOME	248,000.00	$	252,573.12
MGM RESORTS INTL	FIXED INCOME	42,000.00	$	43,155.00
MGM RESORTS INTL	FIXED INCOME	1,400,000.00	$	1,459,500.00
MGM RESORTS INTL	FIXED INCOME	300,000.00	$	305,532.00
MICRON TECHNOLOGY INC	FIXED INCOME	220,000.00	$	191,400.00
MICRON TECHNOLOGY INC	FIXED INCOME	340,000.00	$	294,100.00
MICROSOFT CORP	FIXED INCOME	11,105,000.00	$	11,093,772.85
MICROSOFT CORP	FIXED INCOME	2,860,000.00	$	2,857,108.54
MICROSOFT CORP	FIXED INCOME	2,580,000.00	$	2,580,724.98
MICROSOFT CORP	FIXED INCOME	530,000.00	$	489,849.85
MID STATE TRUST	FIXED INCOME	1,951,666.80	$	2,037,003.24
MIRANT MID ATLANTIC TRST	FIXED INCOME	974,294.41	$	945,065.58
MIZUHO BANK LTD	FIXED INCOME	3,395,000.00	$	3,378,316.97
MIZUHO BANK LTD	FIXED INCOME	2,950,000.00	$	2,975,266.75
MIZUHO BANK LTD	FIXED INCOME	300,000.00	$	298,070.10
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	115,666.54	$	115,633.07
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	2,990,015.10	$	3,038,271.55
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	3,523,503.33	$	3,606,865.90
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	4,277,583.69	$	4,439,048.79
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	5,184,542.59	$	5,252,017.86
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,674,662.38	$	1,708,613.48
MLCC MORTGAGE INVESTORS INC	FIXED INCOME	2,361,451.24	$	2,289,659.11
MLCC MORTGAGE INVESTORS INC	FIXED INCOME	112,450.06	$	109,031.39
MLCC MORTGAGE INVESTORS INC	FIXED INCOME	366.34	$	351.67
MOLINA HEALTHCARE INC	FIXED INCOME	330,000.00	$	330,000.00
MOLSON COORS BREWING CO	FIXED INCOME	180,000.00	$	180,989.64
MOLSON COORS BREWING CO	FIXED INCOME	3,873,000.00	$	3,729,706.75
MONDELEZ INTERNATIONAL	FIXED INCOME	2,420,000.00	$	2,494,523.90
MONDELEZ INTERNATIONAL	FIXED INCOME	5,000,000.00	$	4,998,160.00
MONSANTO CO	FIXED INCOME	4,825,000.00	$	3,994,776.73
MORGAN STANLEY	FIXED INCOME	250,000.00	$	258,954.75
MORGAN STANLEY	FIXED INCOME	4,430,000.00	$	4,857,627.90
MORGAN STANLEY	FIXED INCOME	850,000.00	$	848,252.40
MORGAN STANLEY	FIXED INCOME	3,545,000.00	$	3,541,518.81
MORGAN STANLEY	FIXED INCOME	3,190,000.00	$	3,549,241.85
MORGAN STANLEY	FIXED INCOME	7,095,000.00	$	7,104,471.83
MORGAN STANLEY	FIXED INCOME	4,425,000.00	$	4,852,145.25
MORGAN STANLEY	FIXED INCOME	6,745,000.00	$	6,875,711.36
MORGAN STANLEY	FIXED INCOME	2,445,000.00	$	2,504,330.37
MORGAN STANLEY	FIXED INCOME	854,000.00	$	855,140.09
MORGAN STANLEY	FIXED INCOME	2,210,000.00	$	2,289,159.99
MORGAN STANLEY	FIXED INCOME	1,015,000.00	$	1,045,220.61
MORGAN STANLEY	FIXED INCOME	4,370,000.00	$	4,383,896.60
MORGAN STANLEY	FIXED INCOME	2,391,000.00	$	2,388,652.04
MORGAN STANLEY	FIXED INCOME	875,000.00	$	872,620.88
MORGAN STANLEY	FIXED INCOME	4,425,000.00	$	4,510,752.08
MORGAN STANLEY	FIXED INCOME	14,050,000.00	$	14,117,566.45
MORGAN STANLEY	FIXED INCOME	4,175,000.00	$	4,299,306.45

MORGAN STANLEY	FIXED INCOME	2,510,000.00	$	2,818,105.01
MORGAN STANLEY	FIXED INCOME	200,000.00	$	202,136.20
MORGAN STANLEY BAML TRUST	FIXED INCOME	165,000.00	$	163,671.90
MORGAN STANLEY BAML TRUST	FIXED INCOME	3,155,000.00	$	3,215,142.50
MORGAN STANLEY BAML TRUST	FIXED INCOME	2,449,000.00	$	2,489,793.97
MORGAN STANLEY BAML TRUST	FIXED INCOME	15,300,000.00	$	15,711,522.57
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	4,476,849.79	$	4,643,737.80
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	2,875,067.62	$	2,944,537.30
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	3,716,857.34	$	3,749,026.37
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	1,400,000.00	$	1,537,783.80
MORGAN STANLEY CAPITAL INC	FIXED INCOME	4,999,999.99	$	4,437,649.99
MORGAN STANLEY CAPITAL INC	FIXED INCOME	2,222,601.41	$	2,145,402.68
MORGAN STANLEY CAPITAL INC	FIXED INCOME	2,611,024.63	$	2,365,244.18
MORGAN STANLEY CAPITAL INC	FIXED INCOME	695,935.28	$	687,301.58
MORGAN STANLEY MORTGAGE LOAN T	FIXED INCOME	2,044,634.99	$	1,049,867.11
MORGAN STANLEY REREMIC TRUST	FIXED INCOME	3,481,378.60	$	3,576,466.54
MORGAN STANLEY REREMIC TRUST	FIXED INCOME	5,375,465.36	$	5,383,493.62
MORGAN STANLEY REREMIC TRUST	FIXED INCOME	11,700,000.00	$	11,710,255.05
MORGAN STANLEY REREMIC TRUST	FIXED INCOME	7,069,547.86	$	7,254,723.35
MOTEL 6 TRUST	FIXED INCOME	1,700,000.00	$	1,669,203.14
MPLX LP	FIXED INCOME	1,440,000.00	$	1,292,400.00
MPLX LP	FIXED INCOME	60,000.00	$	52,500.00
MPLX LP	FIXED INCOME	1,220,000.00	$	1,091,900.00
MPLX LP	FIXED INCOME	157,000.00	$	140,467.90
MPLX LP	FIXED INCOME	830,000.00	$	744,925.00
MPLX LP	FIXED INCOME	205,000.00	$	179,375.00
MPLX LP	FIXED INCOME	173,000.00	$	154,835.00
MPLX LP	FIXED INCOME	1,600,000.00	$	1,344,747.20
MSCC HELOC TRUST	FIXED INCOME	33,440.46	$	32,377.41
MSCC HELOC TRUST	FIXED INCOME	2,512.97	$	2,433.08
MSCG TRUST	FIXED INCOME	2,230,000.00	$	2,226,337.00
MSCI INC	FIXED INCOME	221,000.00	$	226,525.00
MSCI INC	FIXED INCOME	213,000.00	$	216,195.00
MUFG UNION BANK NA	FIXED INCOME	2,400,000.00	$	2,399,968.80
MUNI ELEC AUTH OF GEORGIA	FIXED INCOME	3,335,000.00	$	4,002,366.85
MURRAY ENERGY CORP	FIXED INCOME	2,670,000.00	$	487,275.00
MVW OWNER TRUST	FIXED INCOME	2,754,495.02	$	2,739,655.18
MYLAN INC	FIXED INCOME	545,000.00	$	503,391.43
MYLAN INC	FIXED INCOME	100,000.00	$	99,935.70
MYLAN NV	FIXED INCOME	5,548,000.00	$	5,553,814.30
NATIONAL BANK OF CANADA	FIXED INCOME	600,000.00	$	605,298.00
NATIONAL CITY BANK	FIXED INCOME	3,500,000.00	$	3,478,023.50
NATIONAL COLLEGIATE STUDENT LO	FIXED INCOME	1,028,937.79	$	1,013,548.28
NATIONAL RETAIL PROP INC	FIXED INCOME	2,775,000.00	$	2,725,413.53
NATIONAL SEMICONDUCTOR	FIXED INCOME	180,000.00	$	193,432.68
NATIONWIDE BLDG SOCIETY	FIXED INCOME	640,000.00	$	660,155.52
NATIONWIDE BLDG SOCIETY	FIXED INCOME	3,925,000.00	$	4,048,610.03
NATL WESTMINSTER BANK	FIXED INCOME	100,000.00	$	166,745.27
NAVIENT CORP	FIXED INCOME	268,000.00	$	214,400.00

NAVIENT CORP	FIXED INCOME	89,000.00	$	83,215.00
NAVIENT CORP	FIXED INCOME	88,000.00	$	77,220.00
NAVIENT CORP	FIXED INCOME	205,000.00	$	215,762.50
NAVIENT CORP	FIXED INCOME	660,000.00	$	537,900.00
NAVIENT CORP	FIXED INCOME	1,350,000.00	$	1,420,875.00
NAVIENT CORP	FIXED INCOME	1,950,000.00	$	1,953,461.25
NAVIENT CORP	FIXED INCOME	7,050,000.00	$	7,226,250.00
NAVIENT CORP	FIXED INCOME	4,175,000.00	$	4,112,375.00
NAVIENT CORP	FIXED INCOME	15,980,000.00	$	16,818,950.00
NAVIENT STUDENT LOAN TRUST	FIXED INCOME	2,349,589.60	$	2,346,062.87
NAVISTAR FINANCIAL DEALER NOTE	FIXED INCOME	3,988,000.00	$	3,975,446.57
NAVISTAR FINANCIAL DEALER NOTE	FIXED INCOME	5,124,000.00	$	5,122,019.06
NBCUNIVERSAL ENTERPRISE	FIXED INCOME	1,450,000.00	$	1,449,095.20
NBCUNIVERSAL ENTERPRISE	FIXED INCOME	3,515,000.00	$	3,509,136.98
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	460,000.00	$	499,665.80
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	1,188,000.00	$	1,163,950.13
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	11,575,000.00	$	11,493,361.53
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	2,910,000.00	$	2,851,089.96
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	2,875,000.00	$	2,816,798.50
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	2,800,000.00	$	3,126,410.00
NCL CORP LTD	FIXED INCOME	520,000.00	$	509,194.40
NCL CORP LTD	FIXED INCOME	395,000.00	$	403,642.60
NCR CORP	FIXED INCOME	55,000.00	$	54,175.00
NCR CORP	FIXED INCOME	79,000.00	$	77,815.00
NCUA GUARANTEED NOTES	FIXED INCOME	21,742.84	$	21,750.47
NCUA GUARANTEED NOTES	FIXED INCOME	3,800,000.00	$	3,966,630.00
NELNET STUDENT LOAN TRUST	FIXED INCOME	22,700,000.00	$	22,269,421.86
NELNET STUDENT LOAN TRUST	FIXED INCOME	4,324,980.07	$	4,277,255.64
NELNET STUDENT LOAN TRUST	FIXED INCOME	2,685,564.17	$	2,615,548.29
NEPTUNE FINCO CORP	FIXED INCOME	682,000.00	$	709,280.00
NEPTUNE FINCO CORP	FIXED INCOME	281,000.00	$	294,347.50
NETFLIX INC	FIXED INCOME	460,000.00	$	471,500.00
NETFLIX INC	FIXED INCOME	229,000.00	$	234,725.00
NETFLIX INC	FIXED INCOME	924,000.00	$	947,100.00
NEUBERGER BERMAN GRP/FIN	FIXED INCOME	2,085,000.00	$	1,758,026.13
NEW CENTURY HOME EQUITY LOAN T	FIXED INCOME	1,243,840.89	$	1,174,791.30
NEW HAMPSHIRE ST BUSINESS FIN	FIXED INCOME	4,590,000.00	$	4,360,500.00
NEW JERSEY ST TRANSPRTN TRUSTF	FIXED INCOME	4,415,000.00	$	4,632,880.25
NEW JERSEY ST TURNPIKE AUTH	FIXED INCOME	8,185,000.00	$	11,249,955.10
NEW RESIDENTIAL ADVANCE RECEIV	FIXED INCOME	12,000,000.00	$	11,980,483.20
NEW RESIDENTIAL MORTGAGE LOAN	FIXED INCOME	7,355,643.31	$	7,473,721.98
NEW RESIDENTIAL MORTGAGE LOAN	FIXED INCOME	3,258,648.59	$	3,309,103.22
NEW RESIDENTIAL MORTGAGE LOAN	FIXED INCOME	1,114,508.57	$	1,135,943.47
NEW YORK CITY NY MUNI WTR FINA	FIXED INCOME	665,000.00	$	752,627.05
NEW YORK ST URBAN DEV CORP REV	FIXED INCOME	2,250,000.00	$	2,720,092.50
NEWCASTLE MORTGAGE SECURITIES	FIXED INCOME	302,603.53	$	296,698.31
NEWFIELD EXPLORATION CO	FIXED INCOME	129,000.00	$	106,747.50
NEWMONT MINING CORP	FIXED INCOME	1,088,000.00	$	777,440.19
NEXTGEAR FLOORPLAN MASTER OWNE	FIXED INCOME	4,605,000.00	$	4,564,874.33

NIELSEN FINANCE LLC/CO	FIXED INCOME	393,000.00	$	388,087.50
NIELSEN FINANCE LLC/CO	FIXED INCOME	33,000.00	$	33,495.00
NIKE INC	FIXED INCOME	3,000,000.00	$	2,895,006.00
NISSAN MASTER OWNER TRUST RECE	FIXED INCOME	5,860,000.00	$	5,860,000.59
NISSAN MOTOR ACCEPTANCE	FIXED INCOME	1,350,000.00	$	1,366,970.85
NISSAN MOTOR ACCEPTANCE	FIXED INCOME	2,600,000.00	$	2,604,258.80
NOBLE ENERGY INC	FIXED INCOME	470,000.00	$	379,156.99
NOBLE ENERGY INC	FIXED INCOME	290,000.00	$	281,050.89
NOBLE ENERGY INC	FIXED INCOME	1,680,000.00	$	1,878,903.60
NOBLE ENERGY INC	FIXED INCOME	1,215,000.00	$	980,161.16
NOBLE HOLDING INTL LTD	FIXED INCOME	1,560,000.00	$	864,956.04
NOBLE HOLDING INTL LTD	FIXED INCOME	1,885,000.00	$	1,246,680.57
NOMURA RESECURITIZATION TRUST	FIXED INCOME	1,659,478.62	$	1,651,405.92
NORDEA BANK AB	FIXED INCOME	2,450,000.00	$	2,643,971.40
NORDEA BANK AB	FIXED INCOME	705,000.00	$	700,405.52
NORDEA BANK AB	FIXED INCOME	440,000.00	$	485,957.12
NORDEA BANK AB	FIXED INCOME	120,000.00	$	130,757.76
NORFOLK SOUTHERN CORP	FIXED INCOME	3,044,583.00	$	2,911,120.66
NORTEK INC	FIXED INCOME	230,000.00	$	238,648.00
NORTHERN STATES PWR MINN	FIXED INCOME	1,555,000.00	$	1,372,603.17
NORTHROP GRUMMAN CORP	FIXED INCOME	580,000.00	$	521,180.46
NORTHROP GRUMMAN CORP	FIXED INCOME	4,985,000.00	$	4,983,384.86
NORTHWEST FLORIDA TIMBER	FIXED INCOME	1,050,000.00	$	922,658.52
NORTHWEST PIPELINE LLC	FIXED INCOME	2,415,000.00	$	2,525,049.14
NORTHWEST PIPELINE LLC	FIXED INCOME	1,750,000.00	$	1,796,277.00
NORTHWESTERN MUTUAL LIFE	FIXED INCOME	2,625,000.00	$	3,153,919.13
NOVA CHEMICALS CORP	FIXED INCOME	464,000.00	$	447,760.00
NOVASTAR HOME EQUITY LOAN	FIXED INCOME	9,500,000.00	$	9,156,190.25
NRG ENERGY INC	FIXED INCOME	71,000.00	$	59,654.20
NRG ENERGY INC	FIXED INCOME	370,000.00	$	315,240.00
NRG YIELD OPERATING LLC	FIXED INCOME	705,000.00	$	584,268.75
NXP BV/NXP FUNDING LLC	FIXED INCOME	478,000.00	$	469,635.00
OASIS PETROLEUM INC	FIXED INCOME	449,000.00	$	287,360.00
OCCIDENTAL PETROLEUM COR	FIXED INCOME	330,000.00	$	320,095.71
OCCIDENTAL PETROLEUM COR	FIXED INCOME	980,000.00	$	958,217.54
OCCIDENTAL PETROLEUM COR	FIXED INCOME	2,565,000.00	$	2,505,232.94
OCCIDENTAL PETROLEUM COR	FIXED INCOME	1,645,000.00	$	1,595,628.62
OCTAGON INVESTMENT PARTNERS XX	FIXED INCOME	8,625,000.00	$	8,611,614.00
OHIO EDISON CO	FIXED INCOME	1,600,000.00	$	2,219,164.80
OHIO POWER COMPANY	FIXED INCOME	1,360,000.00	$	1,385,208.96
OMEGA HLTHCARE INVESTORS	FIXED INCOME	2,500,000.00	$	2,524,817.50
OMNICOM GROUP INC	FIXED INCOME	4,850,000.00	$	4,895,784.00
ONCOR ELECTRIC DELIVERY	FIXED INCOME	2,000,000.00	$	1,662,264.00
ONCOR ELECTRIC DELIVERY	FIXED INCOME	1,436,000.00	$	1,193,505.55
ONEMAIN FIN HOLDINGS INC	FIXED INCOME	95,000.00	$	95,237.50
ONEMAIN FIN HOLDINGS INC	FIXED INCOME	202,000.00	$	204,777.50
ONEMAIN FINANCIAL ISSUANCE TRU	FIXED INCOME	6,315,000.00	$	6,302,559.45
ONEMAIN FINANCIAL ISSUANCE TRU	FIXED INCOME	6,500,000.00	$	6,423,826.50
ONEMAIN FINANCIAL ISSUANCE TRU	FIXED INCOME	10,000,000.00	$	9,965,496.00

ONTARIO (PROVINCE OF)	FIXED INCOME	200,000.00	$	159,566.63
ONTARIO (PROVINCE OF)	FIXED INCOME	1,200,000.00	$	1,184,977.20
ONTARIO (PROVINCE OF)	FIXED INCOME	100,000.00	$	99,530.90
ORACLE CORP	FIXED INCOME	2,000,000.00	$	2,001,060.00
ORACLE CORP	FIXED INCOME	1,735,000.00	$	1,745,633.82
ORACLE CORP	FIXED INCOME	13,085,000.00	$	12,747,276.15
ORACLE CORP	FIXED INCOME	2,240,000.00	$	2,228,372.16
ORACLE CORP	FIXED INCOME	810,000.00	$	822,516.93
ORACLE CORP	FIXED INCOME	1,400,000.00	$	1,280,767.60
ORACLE CORP	FIXED INCOME	4,400,000.00	$	4,172,014.00
OUTFRONT MEDIA CAP LLC/C	FIXED INCOME	257,000.00	$	264,067.50
OUTFRONT MEDIA CAP LLC/C	FIXED INCOME	37,000.00	$	37,832.50
OUTFRONT MEDIA CAP LLC/C	FIXED INCOME	414,000.00	$	420,210.00
OWENS BROCKWAY	FIXED INCOME	112,000.00	$	113,680.00
OWENS BROCKWAY	FIXED INCOME	94,000.00	$	96,585.00
OWENS BROCKWAY	FIXED INCOME	575,000.00	$	562,062.50
OWENS CORNING	FIXED INCOME	3,400,000.00	$	3,309,050.00
PACIFIC GAS + ELECTRIC	FIXED INCOME	1,090,000.00	$	1,165,123.89
PACIFIC GAS + ELECTRIC	FIXED INCOME	840,000.00	$	976,657.92
PACIFIC GAS + ELECTRIC	FIXED INCOME	1,720,000.00	$	2,026,572.80
PACIFIC GAS + ELECTRIC	FIXED INCOME	5,455,000.00	$	5,272,873.92
PACIFIC GAS + ELECTRIC	FIXED INCOME	2,925,000.00	$	2,957,461.65
PACIFIC GAS + ELECTRIC	FIXED INCOME	4,600,000.00	$	4,780,062.40
PACIFICORP	FIXED INCOME	3,450,000.00	$	4,267,532.70
PACIFICORP	FIXED INCOME	1,925,000.00	$	1,856,421.88
PARAGON MORTGAGES PLC	FIXED INCOME	7,887,826.26	$	7,075,774.55
PARAGON MORTGAGES PLC	FIXED INCOME	12,444,690.50	$	11,161,580.69
PEGASUS AVIATION LEASE SECURIT	FIXED INCOME	5,870,767.02	$	0.59
PENN NATIONAL GAMING INC	FIXED INCOME	70,000.00	$	67,900.00
PENSKE AUTO GROUP INC	FIXED INCOME	670,000.00	$	688,425.00
PENSKE AUTOMOTIVE GROUP	FIXED INCOME	90,000.00	$	90,900.00
PENSKE TRUCK LEASING/PTL	FIXED INCOME	2,325,000.00	$	2,418,218.55
PENSKE TRUCK LEASING/PTL	FIXED INCOME	2,450,000.00	$	2,465,172.85
PENSKE TRUCK LEASING/PTL	FIXED INCOME	5,115,000.00	$	4,966,598.51
PENTAIR FINANCE SA	FIXED INCOME	12,135,000.00	$	12,080,683.74
PENTAIR FINANCE SA	FIXED INCOME	5,500,000.00	$	5,494,577.00
PEPSICO INC	FIXED INCOME	765,000.00	$	896,394.87
PEPSICO INC	FIXED INCOME	500,000.00	$	541,060.50
PERNOD RICARD SA	FIXED INCOME	2,120,000.00	$	2,197,767.96
PERNOD RICARD SA	FIXED INCOME	480,000.00	$	486,002.88
PERNOD RICARD SA	FIXED INCOME	970,000.00	$	977,178.97
PERNOD RICARD SA	FIXED INCOME	6,350,000.00	$	6,582,937.05
PERRIGO CO PLC	FIXED INCOME	500,000.00	$	487,446.00
PERRIGO CO PLC	FIXED INCOME	2,923,000.00	$	2,815,003.92
PETROBRAS GLOBAL FINANCE	FIXED INCOME	2,890,000.00	$	2,073,575.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	770,000.00	$	508,200.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	210,000.00	$	209,160.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	5,180,000.00	$	3,859,100.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	799,000.00	$	627,215.00

PETROBRAS GLOBAL FINANCE	FIXED INCOME	17,124,000.00	$	12,757,380.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	2,450,000.00	$	1,617,000.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	500,000.00	$	323,750.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	100,000.00	$	66,000.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	2,700,000.00	$	2,484,000.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	12,600,000.00	$	11,214,000.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	390,000.00	$	306,150.00
PETROLEOS MEXICANOS	FIXED INCOME	910,000.00	$	684,629.40
PETROLEOS MEXICANOS	FIXED INCOME	4,574,000.00	$	3,990,815.00
PETROLEOS MEXICANOS	FIXED INCOME	356,000.00	$	318,175.00
PETROLEOS MEXICANOS	FIXED INCOME	3,065,000.00	$	2,649,692.50
PETROLEOS MEXICANOS	FIXED INCOME	950,000.00	$	714,723.00
PETROLEOS MEXICANOS	FIXED INCOME	2,000,000.00	$	1,787,500.00
PETROLEOS MEXICANOS	FIXED INCOME	2,000,000.00	$	1,865,000.00
PETROLEOS MEXICANOS	FIXED INCOME	1,200,000.00	$	1,047,000.00
PETROLEOS MEXICANOS	FIXED INCOME	2,955,000.00	$	2,641,031.25
PETROLEOS MEXICANOS	FIXED INCOME	6,675,000.00	$	5,840,625.00
PETROLEOS MEXICANOS	FIXED INCOME	13,410,000.00	$	11,349,969.21
PFIZER INC	FIXED INCOME	1,390,000.00	$	1,563,744.44
PFIZER INC	FIXED INCOME	1,660,000.00	$	1,703,042.14
PFIZER INC	FIXED INCOME	220,000.00	$	223,421.00
PFIZER INC	FIXED INCOME	215,000.00	$	215,164.69
PFS FINANCING CORP	FIXED INCOME	6,445,000.00	$	6,358,535.17
PFS FINANCING CORP	FIXED INCOME	7,060,000.00	$	6,938,490.34
PHILIP MORRIS INTL INC	FIXED INCOME	890,000.00	$	872,028.23
PHILIP MORRIS INTL INC	FIXED INCOME	1,880,000.00	$	1,902,471.64
PHILIP MORRIS INTL INC	FIXED INCOME	950,000.00	$	942,799.95
PHILIP MORRIS INTL INC	FIXED INCOME	80,000.00	$	73,072.40
PHILIP MORRIS INTL INC	FIXED INCOME	925,000.00	$	977,941.45
PHILIP MORRIS INTL INC	FIXED INCOME	495,000.00	$	491,248.40
PHILIP MORRIS INTL INC	FIXED INCOME	17,300,000.00	$	17,391,395.90
PHILLIPS 66	FIXED INCOME	139,000.00	$	124,010.66
PHILLIPS 66	FIXED INCOME	3,070,000.00	$	2,738,940.41
PINNACLE ENTERTAINMENT I	FIXED INCOME	169,000.00	$	177,661.25
PIONEER NATURAL RESOURCE	FIXED INCOME	3,775,000.00	$	3,485,657.58
PL UK DISTR/WESTERN PWR	FIXED INCOME	1,015,000.00	$	1,280,083.49
PL UK DISTR/WESTERN PWR	FIXED INCOME	1,240,000.00	$	1,324,138.96
PLAINS ALL AMER PIPELINE	FIXED INCOME	2,050,000.00	$	1,789,549.55
PLAINS ALL AMER PIPELINE	FIXED INCOME	3,785,000.00	$	2,634,488.69
PLAINS ALL AMER PIPELINE	FIXED INCOME	890,000.00	$	776,926.39
PLAINS ALL AMER PIPELINE	FIXED INCOME	700,000.00	$	503,426.00
PLAINS ALL AMER PIPELINE	FIXED INCOME	1,052,000.00	$	867,754.82
PLAINS ALL AMER PIPELINE	FIXED INCOME	100,000.00	$	84,142.30
PLAINS ALL AMER PIPELINE	FIXED INCOME	3,875,000.00	$	3,382,685.13
PLASTIPAK HOLDINGS INC	FIXED INCOME	225,000.00	$	217,125.00
PLATINUM UNDERWRTRS FIN	FIXED INCOME	1,145,000.00	$	1,220,116.58
PORT AUTH OF NEW YORK NEW JE	FIXED INCOME	2,810,000.00	$	3,403,443.90
POST HOLDINGS INC	FIXED INCOME	493,000.00	$	516,417.50
POSTAL SQUARE LP	FIXED INCOME	1,324,546.20	$	1,480,051.90

PPL CAPITAL FUNDING INC	FIXED INCOME	800,000.00	$	824,824.00
PPL CAPITAL FUNDING INC	FIXED INCOME	7,475,000.00	$	7,450,601.60
PPL WEM LTD/WESTERN PWR	FIXED INCOME	1,945,000.00	$	2,121,891.92
PPT HOME LOAN TRUST	FIXED INCOME	2,234,192.91	$	2,279,340.59
PRIDE INTERNATIONAL INC	FIXED INCOME	220,000.00	$	204,270.88
PRIVATE EXPORT FUNDING	FIXED INCOME	4,090,000.00	$	4,374,541.30
PROGRESS ENERGY INC	FIXED INCOME	1,700,000.00	$	2,190,796.80
PROGRESS ENERGY INC	FIXED INCOME	5,320,000.00	$	5,221,143.76
PROLOGIS LP	FIXED INCOME	300,000.00	$	310,149.00
PROVIDENT COMPANIES INC	FIXED INCOME	1,250,000.00	$	1,453,766.25
PROVIDENT FDG/PFG FIN	FIXED INCOME	483,000.00	$	467,302.50
PROVIDENT FUNDING MORTGAGE LOA	FIXED INCOME	2,154,854.01	$	2,152,879.30
PROVINCE OF QUEBEC	FIXED INCOME	400,000.00	$	317,598.45
PRUDENTIAL FINANCIAL INC	FIXED INCOME	3,025,000.00	$	3,510,563.93
PRUDENTIAL FINANCIAL INC	FIXED INCOME	1,000,000.00	$	998,750.00
PRUDENTIAL FINANCIAL INC	FIXED INCOME	2,630,000.00	$	2,626,712.50
PRUDENTIAL FINANCIAL INC	FIXED INCOME	6,020,000.00	$	6,062,982.80
PUBLIC SERVICE CO OF NEW	FIXED INCOME	1,960,000.00	$	2,193,345.84
PUGET SOUND ENERGY INC	FIXED INCOME	1,800,000.00	$	1,462,500.00
QBE INSURANCE GROUP LTD	FIXED INCOME	3,810,000.00	$	3,813,413.76
QBE INSURANCE GROUP LTD	FIXED INCOME	300,000.00	$	300,268.80
QEP RESOURCES INC	FIXED INCOME	1,060,000.00	$	752,600.00
QEP RESOURCES INC	FIXED INCOME	740,000.00	$	606,800.00
QEP RESOURCES INC	FIXED INCOME	1,185,000.00	$	1,113,900.00
QTS LP/FINANCE	FIXED INCOME	189,000.00	$	192,780.00
QUALCOMM INC	FIXED INCOME	245,000.00	$	217,684.71
QUALCOMM INC	FIXED INCOME	934,000.00	$	895,854.51
QUALCOMM INC	FIXED INCOME	1,225,000.00	$	1,212,723.05
QUALCOMM INC	FIXED INCOME	993,000.00	$	882,289.44
QUALCOMM INC	FIXED INCOME	500,000.00	$	444,254.50
QUALCOMM INC	FIXED INCOME	300,000.00	$	278,274.30
QUEST DIAGNOSTICS INC	FIXED INCOME	2,280,000.00	$	2,041,571.28
QUICKEN LOANS INC	FIXED INCOME	580,000.00	$	552,450.00
QUICKEN LOANS INC	FIXED INCOME	199,000.00	$	189,547.50
QUINTILES TRANSNATIONAL	FIXED INCOME	477,000.00	$	479,385.00
QVC INC	FIXED INCOME	50,000.00	$	42,415.60
QVC INC	FIXED INCOME	2,464,000.00	$	2,285,194.91
QWEST CORP	FIXED INCOME	187,000.00	$	179,444.45
QWEST CORP	FIXED INCOME	1,345,000.00	$	1,408,887.50
RANGE RESOURCES CORP	FIXED INCOME	1,490,000.00	$	1,132,400.00
RANGE RESOURCES CORP	FIXED INCOME	360,000.00	$	268,200.00
RANGE RESOURCES CORP	FIXED INCOME	380,000.00	$	300,200.00
RANGE RESOURCES CORP	FIXED INCOME	-	$	-
RAYTHEON COMPANY	FIXED INCOME	570,000.00	$	590,851.74
RBSCF TRUST	FIXED INCOME	2,430,000.00	$	2,519,021.84
RBSSP RESECURITIZATION TRUST	FIXED INCOME	1,741,822.82	$	1,726,785.66
RCI BANQUE SA	FIXED INCOME	200,000.00	$	203,910.00
REGENCY ENERGY PART/FINA	FIXED INCOME	931,000.00	$	877,524.29
REGIONS BANK	FIXED INCOME	396,000.00	$	440,011.44

REINSURANCE GRP OF AMER	FIXED INCOME	2,325,000.00	$	2,423,028.98
RELIANCE STAND LIFE II	FIXED INCOME	4,475,000.00	$	4,432,782.85
RELX CAPITAL INC	FIXED INCOME	1,880,000.00	$	2,192,606.40
RELX CAPITAL INC	FIXED INCOME	6,007,000.00	$	5,833,571.90
REPUBLIC OF CHILE	FIXED INCOME	2,550,000.00	$	2,218,500.00
REPUBLIC OF COLOMBIA	FIXED INCOME	4,660,000.00	$	4,252,250.00
REPUBLIC OF COLOMBIA	FIXED INCOME	2,533,000.00	$	2,412,682.50
REPUBLIC OF COLOMBIA	FIXED INCOME	2,975,000.00	$	2,841,125.00
REPUBLIC OF COLOMBIA	FIXED INCOME	376,000.00	$	362,840.00
REPUBLIC OF COLOMBIA	FIXED INCOME	7,172,000.00	$	6,831,330.00
REPUBLIC OF COLOMBIA	FIXED INCOME	1,700,000.00	$	1,874,250.00
REPUBLIC OF COLOMBIA	FIXED INCOME	350,000.00	$	351,750.00
REPUBLIC OF PANAMA	FIXED INCOME	1,350,000.00	$	1,350,000.00
REPUBLIC OF PANAMA	FIXED INCOME	100,000.00	$	144,000.00
REPUBLIC OF PANAMA	FIXED INCOME	600,000.00	$	651,000.00
REPUBLIC OF PERU	FIXED INCOME	1,580,000.00	$	1,611,600.00
REPUBLIC OF PERU	FIXED INCOME	260,000.00	$	300,300.00
REPUBLIC OF PERU	FIXED INCOME	557,000.00	$	568,140.00
REPUBLIC OF PERU	FIXED INCOME	1,662,000.00	$	1,628,760.00
REPUBLIC OF PERU	FIXED INCOME	1,420,000.00	$	1,448,400.00
REPUBLIC OF PERU	FIXED INCOME	650,000.00	$	814,937.50
REPUBLIC OF PHILIPPINES	FIXED INCOME	800,000.00	$	942,392.00
REPUBLIC OF PHILIPPINES	FIXED INCOME	350,000.00	$	408,024.75
REPUBLIC OF POLAND	FIXED INCOME	4,790,000.00	$	5,039,080.00
REPUBLIC OF POLAND	FIXED INCOME	800,000.00	$	792,000.00
REPUBLIC OF SOUTH AFRICA	FIXED INCOME	640,000.00	$	654,214.40
REPUBLIC OF SOUTH AFRICA	FIXED INCOME	300,000.00	$	285,375.00
REPUBLIC OF TURKEY	FIXED INCOME	2,840,000.00	$	3,000,516.80
REPUBLIC OF TURKEY	FIXED INCOME	242,000.00	$	262,715.20
REPUBLIC OF TURKEY	FIXED INCOME	638,000.00	$	674,623.75
REPUBLIC OF TURKEY	FIXED INCOME	2,335,000.00	$	2,466,974.20
REPUBLIC OF TURKEY	FIXED INCOME	1,580,000.00	$	1,670,698.32
REPUBLIC OF TURKEY	FIXED INCOME	3,450,000.00	$	3,745,320.00
REPUBLIC OF TURKEY	FIXED INCOME	800,000.00	$	732,844.80
REPUBLIC OF TURKEY	FIXED INCOME	2,000,000.00	$	2,171,200.00
REPUBLIC OF TURKEY	FIXED INCOME	2,000,000.00	$	2,335,200.00
REPUBLIC OF TURKEY	FIXED INCOME	460,000.00	$	470,005.00
REPUBLIC SERVICES INC	FIXED INCOME	1,065,000.00	$	1,025,276.57
REPUBLICA ORIENT URUGUAY	FIXED INCOME	190,000.00	$	186,675.00
REPUBLICA ORIENT URUGUAY	FIXED INCOME	1,000,000.00	$	1,235,000.00
REPUBLICA ORIENT URUGUAY	FIXED INCOME	500,000.00	$	582,500.00
REPUBLICA ORIENT URUGUAY	FIXED INCOME	1,000,000.00	$	1,015,000.00
REPUBLIKA SLOVENIJA	FIXED INCOME	2,500,000.00	$	3,395,431.67
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	3,851,562.55	$	2,293,099.79
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	69,593.88	$	37,559.74
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	1,043,012.89	$	768,810.64
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	99,073.94	$	100,063.23
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	788,131.04	$	345,409.86
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	1,039,522.11	$	809,753.21

RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	232,013.06	$	18,065.88
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	379,628.90	$	220,384.33
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	3,320,595.99	$	2,619,551.43
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	30,481.27	$	27,194.84
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	5,160,000.00	$	4,696,945.73
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	202,657.75	$	179,604.84
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	7.63	$	7.62
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	55,004.70	$	49,074.20
RESIDENTIAL FUNDING SECURITIES	FIXED INCOME	46,159.03	$	36,507.62
RESIDENTIAL FUNDING SECURITIES	FIXED INCOME	36,428.63	$	33,571.63
REYNOLDS AMERICAN INC	FIXED INCOME	1,640,000.00	$	1,636,237.84
REYNOLDS AMERICAN INC	FIXED INCOME	490,000.00	$	576,591.33
REYNOLDS AMERICAN INC	FIXED INCOME	810,000.00	$	823,205.43
REYNOLDS AMERICAN INC	FIXED INCOME	2,010,000.00	$	2,234,597.40
REYNOLDS AMERICAN INC	FIXED INCOME	520,000.00	$	589,890.60
REYNOLDS AMERICAN INC	FIXED INCOME	630,000.00	$	622,925.73
REYNOLDS AMERICAN INC	FIXED INCOME	500,000.00	$	533,753.00
REYNOLDS AMERICAN INC	FIXED INCOME	3,284,444.00	$	3,434,973.35
REYNOLDS AMERICAN INC	FIXED INCOME	2,660,000.00	$	2,538,919.46
REYNOLDS AMERICAN INC	FIXED INCOME	2,390,000.00	$	2,499,536.09
REYNOLDS AMERICAN INC	FIXED INCOME	500,000.00	$	508,151.50
REYNOLDS AMERICAN INC	FIXED INCOME	265,000.00	$	294,611.10
REYNOLDS AMERICAN INC	FIXED INCOME	27,375,000.00	$	28,458,557.25
REYNOLDS GRP ISS/REYNOLD	FIXED INCOME	1,260,000.00	$	1,281,659.40
REYNOLDS GRP ISS/REYNOLD	FIXED INCOME	849,000.00	$	863,594.31
RHP HOTEL PPTY/RHP FINAN	FIXED INCOME	54,000.00	$	54,000.00
RIO TINTO FIN USA LTD	FIXED INCOME	910,000.00	$	884,550.03
RIO TINTO FIN USA LTD	FIXED INCOME	920,000.00	$	996,708.68
RIO TINTO FIN USA PLC	FIXED INCOME	540,000.00	$	526,533.48
ROGERS COMMUNICATIONS IN	FIXED INCOME	1,440,000.00	$	1,607,204.16
ROGERS COMMUNICATIONS IN	FIXED INCOME	365,000.00	$	367,466.67
ROGERS COMMUNICATIONS IN	FIXED INCOME	275,000.00	$	270,492.48
ROGERS COMMUNICATIONS IN	FIXED INCOME	4,000,000.00	$	3,883,696.00
ROLLS ROYCE PLC	FIXED INCOME	385,000.00	$	377,020.11
ROLLS ROYCE PLC	FIXED INCOME	400,000.00	$	391,709.20
ROPER TECHNOLOGIES INC	FIXED INCOME	2,900,000.00	$	2,881,205.10
ROPER TECHNOLOGIES INC	FIXED INCOME	3,375,000.00	$	3,360,990.38
ROSE ROCK MIDSTREAM/FIN	FIXED INCOME	141,000.00	$	100,110.00
ROYAL BANK OF CANADA	FIXED INCOME	5,643,000.00	$	5,647,706.26
ROYAL BANK OF CANADA	FIXED INCOME	2,545,000.00	$	2,520,008.10
ROYAL BK OF SCOTLAND NV	FIXED INCOME	700,000.00	$	721,744.10
ROYAL BK OF SCOTLAND PLC	FIXED INCOME	500,000.00	$	574,403.00
ROYAL BK OF SCOTLAND PLC	FIXED INCOME	700,000.00	$	851,452.38
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	1,510,000.00	$	1,529,864.05
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	3,130,000.00	$	3,371,056.95
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	1,640,000.00	$	1,762,088.16
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	1,030,000.00	$	1,121,358.94
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	910,000.00	$	1,009,625.89
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	9,780,000.00	$	9,739,070.70

ROYAL BK SCOTLND GRP PLC	FIXED INCOME	150,000.00	$	163,304.70
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	1,050,000.00	$	1,130,865.75
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	7,400,000.00	$	7,497,347.00
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	2,460,000.00	$	2,729,318.34
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	12,225,000.00	$	13,309,333.05
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	5,250,000.00	$	5,654,328.75
RSI HOME PRODUCTS INC	FIXED INCOME	132,000.00	$	135,960.00
RSP PERMIAN INC	FIXED INCOME	140,000.00	$	128,800.00
RSP PERMIAN INC	FIXED INCOME	68,000.00	$	62,560.00
RUWAIS POWER CO	FIXED INCOME	2,190,000.00	$	2,340,562.50
SABINE PASS LIQUEFACTION	FIXED INCOME	380,000.00	$	349,600.00
SABINE PASS LIQUEFACTION	FIXED INCOME	560,000.00	$	487,200.00
SABINE PASS LIQUEFACTION	FIXED INCOME	378,000.00	$	319,882.50
SABINE PASS LIQUEFACTION	FIXED INCOME	1,100,000.00	$	957,000.00
SABMILLER HOLDINGS INC	FIXED INCOME	1,050,000.00	$	1,066,471.35
SABMILLER HOLDINGS INC	FIXED INCOME	5,499,000.00	$	5,655,633.52
SALLY HOLDINGS/SALLY CAP	FIXED INCOME	164,000.00	$	165,640.00
SAN DIEGO G + E	FIXED INCOME	1,293,500.80	$	1,270,824.44
SAN FRANCISCO CITY CNTY CA C	FIXED INCOME	7,695,000.00	$	9,184,290.30
SANTANDER BANK NA	FIXED INCOME	2,525,000.00	$	2,849,828.63
SANTANDER BANK NA	FIXED INCOME	3,000,000.00	$	2,977,938.00
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	4,775,000.00	$	4,826,846.00
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	4,910,000.00	$	4,866,516.06
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	6,665,000.00	$	6,626,892.86
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	7,060,000.00	$	7,032,872.66
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	7,240,000.00	$	7,210,611.39
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	964,182.00	$	964,073.82
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	880,996.90	$	880,993.29
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	1,303,190.56	$	1,302,781.23
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	4,185,639.96	$	4,185,968.95
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	3,170,000.00	$	3,141,925.85
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	285,012.74	$	285,425.58
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	3,170,000.00	$	3,151,994.40
SANTANDER HOLDINGS USA	FIXED INCOME	520,000.00	$	510,155.36
SANTANDER HOLDINGS USA	FIXED INCOME	970,000.00	$	987,407.62
SANTANDER HOLDINGS USA	FIXED INCOME	35,000.00	$	35,307.06
SANTANDER HOLDINGS USA	FIXED INCOME	775,000.00	$	787,900.65
SANTANDER HOLDINGS USA	FIXED INCOME	4,800,000.00	$	4,709,126.40
SANTANDER ISSUANCES	FIXED INCOME	4,400,000.00	$	4,333,331.20
SANTANDER UK GROUP HLDGS	FIXED INCOME	740,000.00	$	734,976.14
SANTANDER UK GROUP HLDGS	FIXED INCOME	460,000.00	$	453,931.22
SANTANDER UK GROUP HLDGS	FIXED INCOME	1,600,000.00	$	1,578,891.20
SANTANDER UK GROUP HLDGS	FIXED INCOME	4,620,000.00	$	4,559,048.34
SANTANDER UK GROUP HLDGS	FIXED INCOME	8,400,000.00	$	8,289,178.80
SANTANDER UK PLC	FIXED INCOME	630,000.00	$	655,799.13
SANTANDER UK PLC	FIXED INCOME	2,950,000.00	$	3,070,805.45
SAUDI ELECTRICITY GLOBAL	FIXED INCOME	1,000,000.00	$	980,000.00
SAUDI ELECTRICITY GLOBAL	FIXED INCOME	3,000,000.00	$	2,574,840.00
SAXON ASSET SECURITIES TRUST	FIXED INCOME	7,605,571.30	$	6,610,191.40

SAXON ASSET SECURITIES TRUST	FIXED INCOME	86,942.24	$	79,119.52
SBA COMMUNICATIONS CORP	FIXED INCOME	811,000.00	$	798,835.00
SBA TELECOMMUNICATIONS	FIXED INCOME	133,000.00	$	138,320.00
SBA TOWER TRUST	FIXED INCOME	6,200,000.00	$	6,077,157.54
SBA TOWER TRUST	FIXED INCOME	911,000.00	$	921,773.39
SCG TRUST	FIXED INCOME	3,560,000.00	$	3,538,501.52
SCHLUMBERGER HLDGS CORP	FIXED INCOME	860,000.00	$	848,629.94
SCHLUMBERGER HLDGS CORP	FIXED INCOME	1,200,000.00	$	1,184,497.20
SCHLUMBERGER HLDGS CORP	FIXED INCOME	550,000.00	$	542,894.55
SCHLUMBERGER HLDGS CORP	FIXED INCOME	7,323,000.00	$	7,228,394.16
SCHLUMBERGER INVESTMENT	FIXED INCOME	2,370,000.00	$	2,369,608.95
SCHLUMBERGER NORGE AS	FIXED INCOME	80,000.00	$	84,822.80
SCIENTIFIC GAMES INTERNA	FIXED INCOME	479,000.00	$	457,445.00
SCOTTS MIRACLE GRO CO	FIXED INCOME	696,000.00	$	725,580.00
SCRIPPS NETWORKS INTERAC	FIXED INCOME	4,000,000.00	$	3,824,036.00
SCRIPPS NETWORKS INTERAC	FIXED INCOME	3,345,000.00	$	3,263,127.78
SEAGATE HDD CAYMAN	FIXED INCOME	5,935,000.00	$	4,554,287.54
SEAGATE HDD CAYMAN	FIXED INCOME	1,840,000.00	$	1,411,944.24
SEAGATE HDD CAYMAN	FIXED INCOME	4,031,000.00	$	3,356,625.79
SEALED AIR CORP	FIXED INCOME	385,000.00	$	424,462.50
SECURITIZED ASSET BACKED RECEI	FIXED INCOME	809,232.85	$	485,629.45
SECURITIZED ASSET BACKED RECEI	FIXED INCOME	894,343.11	$	314,751.72
SECURITIZED ASSET BACKED RECEI	FIXED INCOME	788,654.09	$	531,853.10
SELECT INCOME REIT	FIXED INCOME	1,625,000.00	$	1,559,540.13
SELECT INCOME REIT	FIXED INCOME	650,000.00	$	649,105.60
SELECT INCOME REIT	FIXED INCOME	1,150,000.00	$	1,157,935.00
SEMPRA ENERGY	FIXED INCOME	3,145,000.00	$	3,127,649.04
SEMPRA ENERGY	FIXED INCOME	6,405,000.00	$	6,369,663.62
SEMPRA ENERGY	FIXED INCOME	1,470,000.00	$	1,514,216.13
SENIOR HOUSING PROPERTIE	FIXED INCOME	2,450,000.00	$	2,441,263.30
SENSATA TECHNOLOGIES BV	FIXED INCOME	241,000.00	$	235,577.50
SEQUOIA MORTGAGE TRUST	FIXED INCOME	5,446.08	$	4,911.66
SEQUOIA MORTGAGE TRUST	FIXED INCOME	1,534,153.87	$	1,324,722.84
SEQUOIA MORTGAGE TRUST	FIXED INCOME	205,461.00	$	173,258.99
SEQUOIA MORTGAGE TRUST	FIXED INCOME	231,310.53	$	206,307.46
SEQUOIA MORTGAGE TRUST	FIXED INCOME	4,533,670.83	$	4,518,795.86
SEQUOIA MORTGAGE TRUST	FIXED INCOME	44,471.38	$	41,792.05
SEQUOIA MORTGAGE TRUST	FIXED INCOME	409.33	$	369.16
SERVICE CORP INTL	FIXED INCOME	570,000.00	$	587,100.00
SERVICE CORP INTL	FIXED INCOME	121,000.00	$	126,142.50
SESI LLC	FIXED INCOME	330,000.00	$	293,700.00
SFAVE COMMERCIAL MORTGAGE SECU	FIXED INCOME	5,533,000.00	$	4,689,569.40
SHELL INTERNATIONAL FIN	FIXED INCOME	770,000.00	$	734,985.79
SHELL INTERNATIONAL FIN	FIXED INCOME	2,750,000.00	$	2,596,184.25
SHELL INTERNATIONAL FIN	FIXED INCOME	2,770,000.00	$	2,725,026.28
SHELL INTERNATIONAL FIN	FIXED INCOME	755,000.00	$	733,878.88
SHELL INTERNATIONAL FIN	FIXED INCOME	660,000.00	$	649,284.24
SHELL INTERNATIONAL FIN	FIXED INCOME	1,410,000.00	$	1,331,134.47
SHELL INTERNATIONAL FIN	FIXED INCOME	850,000.00	$	811,347.95

SHELL INTERNATIONAL FIN	FIXED INCOME	2,250,000.00	$	2,187,056.25
SHELL INTERNATIONAL FIN	FIXED INCOME	2,400,000.00	$	2,398,214.40
SIERRA RECEIVABLES FUNDING CO	FIXED INCOME	101,927.72	$	102,026.42
SIERRA RECEIVABLES FUNDING CO	FIXED INCOME	633,326.60	$	636,130.08
SILGAN HOLDINGS INC	FIXED INCOME	555,000.00	$	564,712.50
SIMON PROPERTY GROUP LP	FIXED INCOME	760,000.00	$	783,590.40
SIMON PROPERTY GROUP LP	FIXED INCOME	620,000.00	$	625,865.82
SIRIUS XM RADIO INC	FIXED INCOME	217,000.00	$	218,356.25
SKY PLC	FIXED INCOME	1,625,000.00	$	1,587,096.88
SKY PLC	FIXED INCOME	7,560,000.00	$	7,339,406.76
SL GREEN REALTY CORP	FIXED INCOME	2,000,000.00	$	2,023,932.00
SL GREEN REALTY CORP	FIXED INCOME	1,200,000.00	$	1,259,158.80
SLM STUDENT LOAN TRUST	FIXED INCOME	2,980,469.11	$	2,905,540.12
SLM STUDENT LOAN TRUST	FIXED INCOME	1,483,761.29	$	1,344,956.31
SLM STUDENT LOAN TRUST	FIXED INCOME	5,830,000.00	$	5,444,781.00
SLM STUDENT LOAN TRUST	FIXED INCOME	3,260,000.00	$	3,279,243.13
SLM STUDENT LOAN TRUST	FIXED INCOME	1,511,130.62	$	1,507,896.35
SLM STUDENT LOAN TRUST	FIXED INCOME	734,911.59	$	735,236.42
SLM STUDENT LOAN TRUST	FIXED INCOME	1,556,439.44	$	1,560,057.07
SLM STUDENT LOAN TRUST	FIXED INCOME	3,982,308.06	$	3,978,998.76
SLM STUDENT LOAN TRUST	FIXED INCOME	24,096,283.21	$	23,704,964.39
SLM STUDENT LOAN TRUST	FIXED INCOME	9,686,177.47	$	9,610,762.83
SLM STUDENT LOAN TRUST	FIXED INCOME	7,850,000.00	$	7,804,022.55
SLM STUDENT LOAN TRUST	FIXED INCOME	5,223,000.00	$	5,288,807.71
SLM STUDENT LOAN TRUST	FIXED INCOME	4,450,000.00	$	4,412,744.60
SLM STUDENT LOAN TRUST	FIXED INCOME	127,367.73	$	127,424.03
SLM STUDENT LOAN TRUST	FIXED INCOME	1,666,442.85	$	1,667,496.71
SM ENERGY CO	FIXED INCOME	159,000.00	$	116,865.00
SM ENERGY CO	FIXED INCOME	69,000.00	$	45,540.00
SM ENERGY CO	FIXED INCOME	41,000.00	$	26,650.00
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	516,315.51	$	513,738.99
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	1,136,398.12	$	1,131,802.19
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	1,550,302.62	$	1,610,468.31
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	14,551.45	$	14,768.67
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	2,330,490.75	$	2,531,415.64
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	30,552.97	$	31,124.65
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	170,426.18	$	182,313.85
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	103,037.43	$	109,296.86
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	81,958.98	$	85,807.13
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	1,711,056.48	$	1,844,726.44
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	2,032,020.35	$	2,270,158.71
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	507,216.79	$	542,514.56
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	2,140,835.51	$	2,304,721.82
SMART TRUST	FIXED INCOME	236,523.00	$	236,427.97
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	2,750,000.00	$	2,734,437.48
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	2,900,000.00	$	2,784,616.83
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	3,100,000.00	$	3,056,507.00
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	3,855,000.00	$	3,604,984.36
SOCIAL PROFESSIONAL LOAN PROGR	FIXED INCOME	2,141,093.51	$	2,122,939.39

SOCIAL PROFESSIONAL LOAN PROGR	FIXED INCOME	4,820,377.22	$	4,739,306.19
SOLVAY FINANCE (AMERICA)	FIXED INCOME	3,850,000.00	$	3,819,057.55
SOUNDVIEW NIM TRUST	FIXED INCOME	320,000.00	$	3.20
SOUTH CAROLINA ELEC+GAS	FIXED INCOME	1,805,000.00	$	1,881,322.62
SOUTH CAROLINA ELEC+GAS	FIXED INCOME	255,000.00	$	237,399.39
SOUTHERN CAL EDISON	FIXED INCOME	3,755,000.00	$	3,400,734.53
SOUTHERN CAL EDISON	FIXED INCOME	1,950,000.00	$	1,904,962.80
SOUTHERN CAL EDISON	FIXED INCOME	1,565,000.00	$	1,652,067.21
SOUTHERN CO	FIXED INCOME	3,160,000.00	$	3,099,764.08
SOUTHERN COPPER CORP	FIXED INCOME	3,670,000.00	$	2,648,745.43
SOUTHERN NATURAL GAS	FIXED INCOME	1,040,000.00	$	1,021,263.36
SOUTHERN NATURAL GAS	FIXED INCOME	3,645,000.00	$	3,706,429.19
SOUTHERN POWER CO	FIXED INCOME	5,085,000.00	$	5,075,511.39
SOUTHERN POWER CO	FIXED INCOME	3,065,000.00	$	3,059,280.71
SOUTHERN RAILWAY CO	FIXED INCOME	4,930,000.00	$	6,290,083.47
SOUTHWESTERN ELEC POWER	FIXED INCOME	1,020,000.00	$	1,207,948.26
SOUTHWESTERN ELEC POWER	FIXED INCOME	1,827,000.00	$	1,599,768.70
SOUTHWESTERN ENERGY CO	FIXED INCOME	10,791,000.00	$	9,172,350.00
SOUTHWESTERN PUBLIC SERV	FIXED INCOME	1,600,000.00	$	1,617,099.20
SPECIALTY UNDERWRITING + RESID	FIXED INCOME	24,153.86	$	20,975.18
SPECTRUM BRANDS INC	FIXED INCOME	400,000.00	$	410,000.00
SPECTRUM BRANDS INC	FIXED INCOME	233,000.00	$	238,825.00
SPECTRUM BRANDS INC	FIXED INCOME	698,000.00	$	736,390.00
SPECTRUM BRANDS INC	FIXED INCOME	207,000.00	$	219,937.50
SPRINGCASTLE SPV	FIXED INCOME	2,395,439.52	$	2,390,147.99
SPRINGLEAF FINANCE CORP	FIXED INCOME	344,000.00	$	326,800.00
SPRINGLEAF FUNDING TRUST	FIXED INCOME	7,215,000.00	$	7,163,515.92
SPRINGS INDUSTRIES INC	FIXED INCOME	287,000.00	$	284,130.00
SPRINT CAPITAL CORP	FIXED INCOME	2,070,000.00	$	1,552,500.00
SPRINT COMMUNICATIONS	FIXED INCOME	603,000.00	$	604,507.50
SPRINT COMMUNICATIONS	FIXED INCOME	840,000.00	$	884,100.00
SPRINT COMMUNICATIONS	FIXED INCOME	10,900,000.00	$	10,879,562.50
SPRINT COMMUNICATIONS	FIXED INCOME	1,690,000.00	$	1,719,575.00
SPRINT COMMUNICATIONS	FIXED INCOME	3,682,000.00	$	3,675,096.25
SPRINT CORP	FIXED INCOME	510,000.00	$	383,010.00
SPRINT CORP	FIXED INCOME	2,440,000.00	$	1,781,200.00
SPS SERVICER ADVANCE RECEIVABL	FIXED INCOME	12,550,000.00	$	12,548,985.96
SPS SERVICER ADVANCE RECEIVABL	FIXED INCOME	7,800,000.00	$	7,799,369.76
ST JUDE MEDICAL INC	FIXED INCOME	4,830,000.00	$	4,742,340.33
ST JUDE MEDICAL INC	FIXED INCOME	100,000.00	$	100,933.00
STADSHYPOTEK AB	FIXED INCOME	1,250,000.00	$	1,232,527.50
STANDARD CHARTERED PLC	FIXED INCOME	3,700,000.00	$	3,702,985.90
STARWOOD HOTELS + RESORT	FIXED INCOME	635,000.00	$	694,741.44
STATE STREET CAP TR IV	FIXED INCOME	4,130,000.00	$	3,376,275.00
STATE STREET CORP	FIXED INCOME	1,500,000.00	$	1,482,303.00
STATE STREET CORP	FIXED INCOME	2,260,000.00	$	2,371,198.78
STATE STREET CORP	FIXED INCOME	1,040,000.00	$	1,052,944.88
STATOIL ASA	FIXED INCOME	2,840,000.00	$	2,692,172.32
STEEL DYNAMICS INC	FIXED INCOME	840,000.00	$	806,400.00

STEELRIVER TRANSMISSION	FIXED INCOME	2,068,727.38	$	2,120,383.50
STRIP PRINC	FIXED INCOME	11,700,000.00	$	8,358,491.70
STRPS 2012 1 LTD	FIXED INCOME	593,327.95	$	586,400.61
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	1,175,795.20	$	1,177,932.80
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	-	$	-
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	33,607.70	$	33,706.66
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	696,267.30	$	695,434.84
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	102,194.52	$	82,906.74
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	1,206.56	$	1,121.88
STRUCTURED AGENCY CREDIT RISK	FIXED INCOME	12,060,000.00	$	11,852,800.76
STRUCTURED AGENCY CREDIT RISK	FIXED INCOME	3,880,000.00	$	3,939,365.16
STRUCTURED AGENCY CREDIT RISK	FIXED INCOME	1,264,451.80	$	1,277,917.45
STRUCTURED AGENCY CREDIT RISK	FIXED INCOME	2,695,000.00	$	2,702,757.02
STRUCTURED AGENCY CREDIT RISK	FIXED INCOME	2,785,000.00	$	2,755,276.25
STRUCTURED AGENCY CREDIT RISK	FIXED INCOME	2,911,000.00	$	2,902,608.75
STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	804,204.57	$	392,796.11
STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	1,721,457.25	$	1,376,038.59
STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	540,252.78	$	352,297.87
STRUCTURED ASSET SECURITIES CO	FIXED INCOME	2,515,296.32	$	2,579,018.59
STRUCTURED ASSET SECURITIES CO	FIXED INCOME	2,551,570.57	$	2,476,174.21
STRUCTURED ASSET SECURITIES CO	FIXED INCOME	4,130,372.48	$	4,187,444.73
STRUCTURED ASSET SECURITIES CO	FIXED INCOME	525,679.20	$	509,698.29
STRYKER CORP	FIXED INCOME	3,375,000.00	$	3,331,185.75
SUMITOMO MITSUI BANKING	FIXED INCOME	550,000.00	$	550,291.50
SUMITOMO MITSUI BANKING	FIXED INCOME	5,275,000.00	$	5,293,821.20
SUMITOMO MITSUI FINANCIA	FIXED INCOME	5,075,000.00	$	5,213,846.93
SUNOCO LOGISTICS PARTNER	FIXED INCOME	195,000.00	$	145,124.66
SUNOCO LOGISTICS PARTNER	FIXED INCOME	680,000.00	$	647,813.56
SUNOCO LOGISTICS PARTNER	FIXED INCOME	1,020,000.00	$	988,452.42
SUNOCO LOGISTICS PARTNER	FIXED INCOME	1,115,000.00	$	827,985.62
SUNOCO LOGISTICS PARTNER	FIXED INCOME	1,550,000.00	$	1,340,562.45
SUNTORY HOLDINGS LTD	FIXED INCOME	6,425,000.00	$	6,390,735.48
SUNTRUST BANK	FIXED INCOME	3,625,000.00	$	3,466,330.13
SUNTRUST BANKS INC	FIXED INCOME	2,075,000.00	$	2,085,655.13
SUNTRUST BANKS INC	FIXED INCOME	2,200,000.00	$	2,211,501.60
SWEDBANK AB	FIXED INCOME	4,975,000.00	$	4,946,697.23
SWEDISH EXPORT CREDIT	FIXED INCOME	11,800,000.00	$	11,892,795.20
SYNCHRONY CREDIT CARD MASTER N	FIXED INCOME	5,915,000.00	$	5,865,293.30
SYNCHRONY CREDIT CARD MASTER N	FIXED INCOME	8,320,000.00	$	8,283,925.31
SYNCHRONY CREDIT CARD MASTER N	FIXED INCOME	2,112,000.00	$	2,102,842.58
SYNCHRONY FINANCIAL	FIXED INCOME	3,080,000.00	$	3,068,933.56
SYNCHRONY FINANCIAL	FIXED INCOME	930,000.00	$	927,797.76
SYNCHRONY FINANCIAL	FIXED INCOME	260,000.00	$	255,014.50
SYNCHRONY FINANCIAL	FIXED INCOME	3,650,000.00	$	3,644,933.80
SYNCHRONY FINANCIAL	FIXED INCOME	3,475,000.00	$	3,462,514.33
SYNCHRONY FINANCIAL	FIXED INCOME	4,300,000.00	$	4,232,064.30
SYNOVUS FINANCIAL CORP	FIXED INCOME	321,000.00	$	356,310.00
SYNOVUS FINANCIAL CORP	FIXED INCOME	25,000.00	$	25,625.00
T MOBILE USA INC	FIXED INCOME	195,000.00	$	196,950.00

T MOBILE USA INC	FIXED INCOME	90,000.00	$	91,125.00
T MOBILE USA INC	FIXED INCOME	61,000.00	$	63,135.00
T MOBILE USA INC	FIXED INCOME	199,000.00	$	206,462.50
T MOBILE USA INC	FIXED INCOME	70,000.00	$	72,975.00
T MOBILE USA INC	FIXED INCOME	134,000.00	$	139,695.00
T MOBILE USA INC	FIXED INCOME	90,000.00	$	92,475.00
T MOBILE USA INC	FIXED INCOME	502,000.00	$	512,040.00
T MOBILE USA INC	FIXED INCOME	107,000.00	$	109,140.00
T MOBILE USA INC	FIXED INCOME	303,000.00	$	305,875.47
TAKEDA PHARMACEUTICAL	FIXED INCOME	2,645,000.00	$	2,642,563.96
TAL ADVANTAGE LLC	FIXED INCOME	3,905,833.56	$	3,883,184.41
TALEN ENERGY SUPPLY LLC	FIXED INCOME	206,000.00	$	135,960.00
TARGA RESOURCES PARTNERS	FIXED INCOME	180,000.00	$	153,450.00
TARGA RESOURCES PARTNERS	FIXED INCOME	362,000.00	$	334,850.00
TARGA RESOURCES PARTNERS	FIXED INCOME	245,000.00	$	188,650.00
TARGA RESOURCES PARTNERS	FIXED INCOME	9,000.00	$	7,290.00
TARGA RESOURCES PARTNERS	FIXED INCOME	109,000.00	$	90,742.50
TAYLOR MORRISON COMM/MON	FIXED INCOME	930,000.00	$	930,000.00
TAYLOR MORRISON COMM/MON	FIXED INCOME	186,000.00	$	183,675.00
TCI COMMUNICATIONS INC	FIXED INCOME	1,195,000.00	$	1,545,332.18
TCI COMMUNICATIONS INC	FIXED INCOME	1,165,000.00	$	1,574,495.17
TD AMERITRADE HOLDING CO	FIXED INCOME	4,250,000.00	$	4,209,799.25
TEACHERS INSUR + ANNUITY	FIXED INCOME	1,640,000.00	$	1,656,541.04
TEACHERS INSUR + ANNUITY	FIXED INCOME	1,500,000.00	$	1,854,568.50
TEACHERS INSUR + ANNUITY	FIXED INCOME	2,980,000.00	$	3,010,056.28
TEACHERS INSUR + ANNUITY	FIXED INCOME	5,400,000.00	$	5,454,464.40
TECK RESOURCES LIMITED	FIXED INCOME	1,300,000.00	$	546,000.00
TEGNA INC	FIXED INCOME	55,000.00	$	55,137.50
TEGNA INC	FIXED INCOME	33,000.00	$	34,815.00
TELECOM ITALIA CAPITAL	FIXED INCOME	2,975,000.00	$	3,213,000.00
TELECOM ITALIA CAPITAL	FIXED INCOME	5,598,000.00	$	5,835,915.00
TELECOM ITALIA CAPITAL	FIXED INCOME	10,899,000.00	$	12,016,365.48
TELECOM ITALIA SPA	FIXED INCOME	3,575,000.00	$	3,530,312.50
TELEFONICA EMISIONES SAU	FIXED INCOME	80,000.00	$	85,020.80
TELEFONICA EMISIONES SAU	FIXED INCOME	220,000.00	$	241,787.48
TELEFONICA EMISIONES SAU	FIXED INCOME	765,000.00	$	835,269.08
TELEFONICA EMISIONES SAU	FIXED INCOME	90,000.00	$	92,068.29
TELEFONICA EMISIONES SAU	FIXED INCOME	3,550,000.00	$	3,967,529.70
TELEFONICA EMISIONES SAU	FIXED INCOME	3,325,000.00	$	3,389,511.65
TEMPUR SEALY INTL INC	FIXED INCOME	514,000.00	$	519,140.00
TEMPUR SEALY INTL INC	FIXED INCOME	82,000.00	$	85,895.00
TENET HEALTHCARE CORP	FIXED INCOME	389,000.00	$	409,422.50
TENET HEALTHCARE CORP	FIXED INCOME	423,000.00	$	412,425.00
TENET HEALTHCARE CORP	FIXED INCOME	165,000.00	$	165,825.00
TENN VALLEY AUTHORITY	FIXED INCOME	2,220,000.00	$	2,423,225.46
TENN VALLEY AUTHORITY	FIXED INCOME	670,000.00	$	805,269.65
TENN VALLEY AUTHORITY	FIXED INCOME	580,000.00	$	769,154.82
TENN VALLEY AUTHORITY	FIXED INCOME	5,000,000.00	$	5,957,910.00
TENN VALLEY AUTHORITY	FIXED INCOME	21,682,000.00	$	23,666,835.33

TENNECO INC	FIXED INCOME	262,000.00	$	265,930.00
TENNESSEE GAS PIPELINE	FIXED INCOME	675,000.00	$	655,393.28
TERWIN MORTGAGE TRUST	FIXED INCOME	308,713.61	$	300,659.80
TESORO LOGISTICS LP/CORP	FIXED INCOME	74,000.00	$	71,780.00
TESORO LOGISTICS LP/CORP	FIXED INCOME	223,000.00	$	211,292.50
TEVA PHARMACEUT FIN BV	FIXED INCOME	1,175,000.00	$	1,124,883.90
TEXTAINER MARINE CONTAINERS LI	FIXED INCOME	2,325,000.02	$	2,312,637.76
THERMO FISHER SCIENTIFIC	FIXED INCOME	230,000.00	$	245,758.45
THERMO FISHER SCIENTIFIC	FIXED INCOME	600,000.00	$	609,265.80
THERMO FISHER SCIENTIFIC	FIXED INCOME	7,535,000.00	$	7,531,692.14
THERMO FISHER SCIENTIFIC	FIXED INCOME	921,000.00	$	935,223.00
THERMO FISHER SCIENTIFIC	FIXED INCOME	355,000.00	$	354,127.77
THERMO FISHER SCIENTIFIC	FIXED INCOME	2,650,000.00	$	2,635,059.30
THERMO FISHER SCIENTIFIC	FIXED INCOME	1,000,000.00	$	996,464.00
THOMSON REUTERS CORP	FIXED INCOME	2,670,000.00	$	2,791,631.85
THOMSON REUTERS CORP	FIXED INCOME	4,565,000.00	$	3,970,454.40
THORNBURG MORTGAGE SECURITIES	FIXED INCOME	3,338,821.79	$	3,453,839.86
TIME WARNER CABLE INC	FIXED INCOME	130,000.00	$	117,473.85
TIME WARNER CABLE INC	FIXED INCOME	620,000.00	$	587,552.92
TIME WARNER CABLE INC	FIXED INCOME	850,000.00	$	889,206.25
TIME WARNER CABLE INC	FIXED INCOME	500,000.00	$	542,079.00
TIME WARNER CABLE INC	FIXED INCOME	2,140,000.00	$	2,457,362.00
TIME WARNER CABLE INC	FIXED INCOME	370,000.00	$	371,333.11
TIME WARNER CABLE INC	FIXED INCOME	1,350,000.00	$	1,429,058.70
TIME WARNER CABLE INC	FIXED INCOME	150,000.00	$	142,149.90
TIME WARNER CABLE INC	FIXED INCOME	1,150,000.00	$	1,039,191.75
TIME WARNER CABLE INC	FIXED INCOME	694,000.00	$	544,638.71
TIME WARNER CABLE INC	FIXED INCOME	4,475,000.00	$	4,528,637.35
TIME WARNER CABLE INC	FIXED INCOME	3,000,000.00	$	3,480,159.00
TIME WARNER CABLE INC	FIXED INCOME	10,417,000.00	$	11,961,841.10
TIME WARNER CABLE INC	FIXED INCOME	3,000,000.00	$	3,063,228.00
TIME WARNER ENTERTAINMEN	FIXED INCOME	660,000.00	$	778,607.94
TIME WARNER ENTERTAINMEN	FIXED INCOME	1,500,000.00	$	1,769,563.50
TIME WARNER INC	FIXED INCOME	140,000.00	$	155,480.22
TIME WARNER INC	FIXED INCOME	2,305,000.00	$	2,877,013.41
TIME WARNER INC	FIXED INCOME	2,675,000.00	$	2,651,978.95
TIME WARNER INC	FIXED INCOME	925,000.00	$	1,027,280.03
TIME WARNER INC	FIXED INCOME	3,780,000.00	$	3,747,469.32
TIME WARNER INC	FIXED INCOME	7,215,000.00	$	8,927,487.47
TIME WARNER INC	FIXED INCOME	9,610,000.00	$	11,994,836.82
TOBACCO SETTLEMENT AUTH IA TOB	FIXED INCOME	445,000.00	$	447,082.60
TOBACCO SETTLEMENT FIN AUTH WV	FIXED INCOME	90,000.00	$	77,773.50
TOLEDO HOSPITAL/THE	FIXED INCOME	896,000.00	$	941,797.25
TOLL BROS FINANCE CORP	FIXED INCOME	284,000.00	$	279,030.00
TOTAL CAPITAL CANADA LTD	FIXED INCOME	6,600,000.00	$	6,599,914.20
TOWD POINT MORTGAGE TRUST	FIXED INCOME	4,570,483.27	$	4,590,759.76
TOWD POINT MORTGAGE TRUST	FIXED INCOME	8,785,994.53	$	8,864,867.28
TOWD POINT MORTGAGE TRUST	FIXED INCOME	6,826,653.60	$	6,886,807.34
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	2,130,000.00	$	2,123,744.19

TRANS CANADA PIPELINES	FIXED INCOME	355,000.00	$	335,641.85
TRANS CANADA PIPELINES	FIXED INCOME	960,000.00	$	1,176,775.68
TRANS CANADA PIPELINES	FIXED INCOME	4,275,000.00	$	3,227,625.00
TRANSALTA CORP	FIXED INCOME	2,370,000.00	$	2,301,729.78
TRANSCONT GAS PIPE CORP	FIXED INCOME	2,896,000.00	$	2,931,476.00
TRANSOCEAN INC	FIXED INCOME	790,000.00	$	766,300.00
TRAVELERS COS INC	FIXED INCOME	477,000.00	$	480,861.32
TSY INFL IX N/B	FIXED INCOME	12,978,043.60	$	12,565,043.32
TSY INFL IX N/B	FIXED INCOME	38,685,346.70	$	38,192,224.59
TSY INFL IX N/B	FIXED INCOME	8,694,830.40	$	8,848,798.46
TSY INFL IX N/B	FIXED INCOME	8,736,673.00	$	7,619,331.15
TSY INFL IX N/B	FIXED INCOME	7,594,008.50	$	7,507,884.85
TSY INFL IX N/B	FIXED INCOME	17,013,055.93	$	16,620,071.35
TSY INFL IX N/B	FIXED INCOME	3,543,320.20	$	4,171,752.84
TSY INFL IX N/B	FIXED INCOME	1,539,371.60	$	1,750,033.06
TSY INFL IX N/B	FIXED INCOME	43,187,813.20	$	43,181,075.90
TSY INFL IX N/B	FIXED INCOME	14,006,057.10	$	13,560,342.34
TSY INFL IX N/B	FIXED INCOME	0.19	$	0.19
TSY INFL IX N/B	FIXED INCOME	25,325,167.40	$	24,172,669.68
TSY INFL IX N/B	FIXED INCOME	13,625,817.00	$	16,141,973.99
TSY INFL IX N/B	FIXED INCOME	5,779,620.00	$	5,600,734.98
TSY INFL IX N/B	FIXED INCOME	16,649,844.00	$	16,616,677.51
TSY INFL IX N/B	FIXED INCOME	13,235,159.00	$	12,929,440.06
TSY INFL IX N/B	FIXED INCOME	16,227,733.60	$	16,043,694.87
TSY INFL IX N/B	FIXED INCOME	8,725,446.00	$	8,879,956.20
TSY INFL IX N/B	FIXED INCOME	7,903,176.30	$	7,505,859.92
TSY INFL IX N/B	FIXED INCOME	5,646,646.80	$	5,413,942.84
TSY INFL IX N/B	FIXED INCOME	7,572,466.80	$	6,408,200.03
TSY INFL IX N/B	FIXED INCOME	17,361,360.00	$	23,585,459.64
TSY INFL IX N/B	FIXED INCOME	10,784,970.00	$	11,982,274.23
TSY INFL IX N/B	FIXED INCOME	14,005,758.00	$	15,922,431.98
TSY INFL IX N/B	FIXED INCOME	44,870,868.00	$	43,482,069.76
TSY INFL IX N/B	FIXED INCOME	3,891,987.00	$	4,499,249.84
TSY INFL IX N/B	FIXED INCOME	55,402,640.00	$	60,536,027.01
TSY INFL IX N/B	FIXED INCOME	8,086,867.00	$	9,580,195.95
TYSON FOODS INC	FIXED INCOME	340,000.00	$	355,028.68
UAL 2009 2A PASS THRU TR	FIXED INCOME	74,930.26	$	79,051.42
UBM PLC	FIXED INCOME	760,000.00	$	812,239.36
UBS AG	FIXED INCOME	1,200,000.00	$	1,218,380.40
UBS AG	FIXED INCOME	7,100,000.00	$	7,171,000.00
UBS AG JERSEY BRANCH	FIXED INCOME	200,000.00	$	208,658.40
UBS AG STAMFORD CT	FIXED INCOME	7,600,000.00	$	8,664,000.00
UBS BARCLAYS COMMERCIAL MORTGA	FIXED INCOME	4,831,000.00	$	4,942,516.39
UBS BARCLAYS COMMERCIAL MORTGA	FIXED INCOME	11,628,789.11	$	998,521.09
UBS GROUP FUNDING	FIXED INCOME	1,410,000.00	$	1,408,537.83
UBS GROUP FUNDING	FIXED INCOME	6,220,000.00	$	6,161,936.30
UBS GROUP FUNDING	FIXED INCOME	265,000.00	$	264,725.20
UBS GROUP FUNDING	FIXED INCOME	7,350,000.00	$	7,342,378.05
UBS GROUP FUNDING	FIXED INCOME	5,710,000.00	$	5,656,697.15

UBS GROUP FUNDING	FIXED INCOME	400,000.00	$	396,266.00
UBS GROUP FUNDING	FIXED INCOME	500,000.00	$	499,481.50
UNION PACIFIC CORP	FIXED INCOME	3,495,000.00	$	3,381,541.82
UNION PACIFIC CORP	FIXED INCOME	5,000,000.00	$	5,426,200.00
UNION PACIFIC CORP	FIXED INCOME	190,000.00	$	171,600.78
UNION PACIFIC CORP	FIXED INCOME	1,180,000.00	$	1,040,540.52
UNION PACIFIC RR 2014 1	FIXED INCOME	1,076,646.43	$	1,074,137.84
UNION PACIFIC RR CO 07 3	FIXED INCOME	4,905,787.69	$	5,586,538.83
UNITED MEXICAN STATES	FIXED INCOME	2,140,000.00	$	2,085,430.00
UNITED MEXICAN STATES	FIXED INCOME	4,990,000.00	$	5,114,750.00
UNITED MEXICAN STATES	FIXED INCOME	2,106,000.00	$	1,918,566.00
UNITED MEXICAN STATES	FIXED INCOME	428,000.00	$	468,660.00
UNITED MEXICAN STATES	FIXED INCOME	740,000.00	$	749,620.00
UNITED MEXICAN STATES	FIXED INCOME	553,000.00	$	561,295.00
UNITED MEXICAN STATES	FIXED INCOME	500,000.00	$	512,500.00
UNITED MEXICAN STATES	FIXED INCOME	1,094,000.00	$	1,100,564.00
UNITED MEXICAN STATES	FIXED INCOME	2,660,000.00	$	2,480,450.00
UNITED MEXICAN STATES	FIXED INCOME	6,260,000.00	$	5,702,860.00
UNITED MEXICAN STATES	FIXED INCOME	3,180,000.00	$	3,221,340.00
UNITED MEXICAN STATES	FIXED INCOME	3,420,000.00	$	3,505,500.00
UNITED MEXICAN STATES	FIXED INCOME	2,360,000.00	$	2,088,600.00
UNITED RENTALS NORTH AM	FIXED INCOME	625,000.00	$	606,250.00
UNITED RENTALS NORTH AM	FIXED INCOME	154,000.00	$	157,465.00
UNITED RENTALS NORTH AM	FIXED INCOME	231,000.00	$	246,869.70
UNITED TECHNOLOGIES CORP	FIXED INCOME	970,000.00	$	976,826.86
UNITED TECHNOLOGIES CORP	FIXED INCOME	3,543,000.00	$	3,507,233.42
UNITED TECHNOLOGIES CORP	FIXED INCOME	2,000,000.00	$	1,910,946.00
UNITEDHEALTH GROUP INC	FIXED INCOME	400,000.00	$	421,316.00
UNITEDHEALTH GROUP INC	FIXED INCOME	360,000.00	$	371,115.36
UNITEDHEALTH GROUP INC	FIXED INCOME	240,000.00	$	248,066.40
UNITEDHEALTH GROUP INC	FIXED INCOME	10,000.00	$	10,582.77
UNITEDHEALTH GROUP INC	FIXED INCOME	600,000.00	$	652,567.80
UNITEDHEALTH GROUP INC	FIXED INCOME	690,000.00	$	902,440.65
UNITEDHEALTH GROUP INC	FIXED INCOME	400,000.00	$	471,996.80
UNITEDHEALTH GROUP INC	FIXED INCOME	2,320,000.00	$	2,391,632.32
UNITEDHEALTH GROUP INC	FIXED INCOME	2,670,000.00	$	2,664,878.94
UNITEDHEALTH GROUP INC	FIXED INCOME	1,093,000.00	$	1,091,596.59
UNITEDHEALTH GROUP INC	FIXED INCOME	470,000.00	$	474,924.19
UNITEDHEALTH GROUP INC	FIXED INCOME	145,000.00	$	152,727.05
UNITEDHEALTH GROUP INC	FIXED INCOME	1,000,000.00	$	1,038,118.00
UNITEDHEALTH GROUP INC	FIXED INCOME	1,595,000.00	$	1,631,432.99
UNITEDHEALTH GROUP INC	FIXED INCOME	1,265,000.00	$	1,282,546.82
UNITEDHEALTH GROUP INC	FIXED INCOME	5,450,000.00	$	5,740,430.50
UNITEDHEALTH GROUP INC	FIXED INCOME	2,600,000.00	$	2,699,106.80
UNIV OF CALIFORNIA CA REVENUES	FIXED INCOME	510,000.00	$	484,688.70
UNIV OF CALIFORNIA CA REVENUES	FIXED INCOME	126,000.00	$	119,449.26
UNIVERSAL HEALTH SVCS	FIXED INCOME	570,000.00	$	575,700.00
UNIVISION COMMUNICATIONS	FIXED INCOME	1,921,000.00	$	1,990,636.25
UNIVISION COMMUNICATIONS	FIXED INCOME	1,265,000.00	$	1,217,562.50

UNP RR CO 2000 PASS TRST	FIXED INCOME	3,945,058.01	$	4,311,354.28
UNUM GROUP	FIXED INCOME	509,000.00	$	605,163.84
UNUM GROUP	FIXED INCOME	1,250,000.00	$	1,467,021.25
US 10YR NOTE (CBT)MAR16	FUTURE	(300,600,000.00)	$	-
US 10YR NOTE (CBT)MAR16	FUTURE	15,100,000.00	$	-
US 10YR NOTE (CBT)MAR16	FUTURE	(69,800,000.00)	$	-
US 10YR NOTE (CBT)MAR16	FUTURE	(30,500,000.00)	$	-
US 10YR NOTE (CBT)MAR16	FUTURE	(130,600,000.00)	$	-
US 2YR NOTE (CBT) MAR16	FUTURE	(148,200,000.00)	$	-
US 2YR NOTE (CBT) MAR16	FUTURE	7,400,000.00	$	-
US 2YR NOTE (CBT) MAR16	FUTURE	64,000,000.00	$	-
US 5YR NOTE (CBT) MAR16	FUTURE	64,900,000.00	$	-
US 5YR NOTE (CBT) MAR16	FUTURE	45,600,000.00	$	-
US BANCORP	FIXED INCOME	6,560,000.00	$	6,608,052.00
US BANCORP	FIXED INCOME	1,550,000.00	$	1,541,075.10
US LONG BOND(CBT) MAR16	FUTURE	(15,400,000.00)	$	-
US LONG BOND(CBT) MAR16	FUTURE	2,700,000.00	$	-
US LONG BOND(CBT) MAR16	FUTURE	(6,200,000.00)	$	-
US TREASURY N/B	FIXED INCOME	240,000.00	$	239,306.16
US TREASURY N/B	FIXED INCOME	31,620,000.00	$	31,447,070.22
US TREASURY N/B	FIXED INCOME	11,570,000.00	$	11,423,570.08
US TREASURY N/B	FIXED INCOME	6,300,000.00	$	6,285,969.90
US TREASURY N/B	FIXED INCOME	16,670,000.00	$	16,619,856.64
US TREASURY N/B	FIXED INCOME	50,000.00	$	49,703.10
US TREASURY N/B	FIXED INCOME	890,000.00	$	874,286.16
US TREASURY N/B	FIXED INCOME	26,030,000.00	$	25,911,042.90
US TREASURY N/B	FIXED INCOME	14,530,000.00	$	14,167,316.67
US TREASURY N/B	FIXED INCOME	230,000.00	$	226,028.82
US TREASURY N/B	FIXED INCOME	21,160,000.00	$	20,740,100.96
US TREASURY N/B	FIXED INCOME	830,000.00	$	819,268.10
US TREASURY N/B	FIXED INCOME	10,000.00	$	10,732.03
US TREASURY N/B	FIXED INCOME	18,170,000.00	$	18,359,513.10
US TREASURY N/B	FIXED INCOME	23,300,000.00	$	23,288,163.60
US TREASURY N/B	FIXED INCOME	36,080,000.00	$	35,178,000.00
US TREASURY N/B	FIXED INCOME	770,000.00	$	778,842.68
US TREASURY N/B	FIXED INCOME	11,160,000.00	$	12,568,514.76
US TREASURY N/B	FIXED INCOME	23,770,000.00	$	22,664,148.29
US TREASURY N/B	FIXED INCOME	25,730,000.00	$	25,516,929.87
US TREASURY N/B	FIXED INCOME	16,860,000.00	$	17,517,270.24
US TREASURY N/B	FIXED INCOME	360,000.00	$	361,814.04
US TREASURY N/B	FIXED INCOME	23,240,000.00	$	23,394,336.84
US TREASURY N/B	FIXED INCOME	8,000,000.00	$	8,335,936.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	11,060,940.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	10,549,610.00
US TREASURY N/B	FIXED INCOME	8,500,000.00	$	8,538,182.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	9,997,660.00
US TREASURY N/B	FIXED INCOME	3,000,000.00	$	3,031,290.00
US TREASURY N/B	FIXED INCOME	9,000,000.00	$	9,039,375.00
US TREASURY N/B	FIXED INCOME	4,000,000.00	$	4,941,092.00

US TREASURY N/B	FIXED INCOME	525,000.00	$	563,677.80
US TREASURY N/B	FIXED INCOME	6,020,000.00	$	7,936,521.18
US TREASURY N/B	FIXED INCOME	2,500,000.00	$	3,326,660.00
US TREASURY N/B	FIXED INCOME	6,815,000.00	$	7,678,058.42
US TREASURY N/B	FIXED INCOME	25,000,000.00	$	32,398,450.00
US TREASURY N/B	FIXED INCOME	4,000,000.00	$	5,676,876.00
US TREASURY N/B	FIXED INCOME	9,000,000.00	$	11,790,702.00
US TREASURY N/B	FIXED INCOME	1,000,000.00	$	1,384,336.00
US TREASURY N/B	FIXED INCOME	11,165,000.00	$	14,908,323.05
US TREASURY N/B	FIXED INCOME	9,750,000.00	$	13,221,536.25
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	9,983,980.00
US TREASURY N/B	FIXED INCOME	2,500,000.00	$	2,492,187.50
US TREASURY N/B	FIXED INCOME	2,500,000.00	$	2,496,582.50
US TREASURY N/B	FIXED INCOME	34,000,000.00	$	33,942,880.00
US TREASURY N/B	FIXED INCOME	20,500,000.00	$	19,928,234.50
US TREASURY N/B	FIXED INCOME	2,480,000.00	$	2,468,666.40
US TREASURY N/B	FIXED INCOME	22,585,000.00	$	22,366,196.52
US TREASURY N/B	FIXED INCOME	9,965,000.00	$	9,823,307.67
US TREASURY N/B	FIXED INCOME	7,500,000.00	$	7,689,840.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	9,909,770.00
US TREASURY N/B	FIXED INCOME	3,000,000.00	$	2,983,242.00
US TREASURY N/B	FIXED INCOME	5,250,000.00	$	5,234,208.00
US TREASURY N/B	FIXED INCOME	7,240,000.00	$	7,392,720.56
US TREASURY N/B	FIXED INCOME	1,500,000.00	$	1,558,183.50
US TREASURY N/B	FIXED INCOME	20,745,000.00	$	24,253,830.05
US TREASURY N/B	FIXED INCOME	1,865,000.00	$	1,890,571.02
US TREASURY N/B	FIXED INCOME	39,565,000.00	$	40,122,945.63
US TREASURY N/B	FIXED INCOME	1,535,000.00	$	1,931,461.34
US TREASURY N/B	FIXED INCOME	15,000,000.00	$	15,188,670.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	5,154,690.00
US TREASURY N/B	FIXED INCOME	7,500,000.00	$	8,152,440.00
US TREASURY N/B	FIXED INCOME	7,845,000.00	$	7,038,745.82
US TREASURY N/B	FIXED INCOME	515,000.00	$	532,321.00
US TREASURY N/B	FIXED INCOME	12,150,000.00	$	12,921,719.40
US TREASURY N/B	FIXED INCOME	10,930,000.00	$	10,683,222.46
US TREASURY N/B	FIXED INCOME	22,345,000.00	$	21,357,797.90
US TREASURY N/B	FIXED INCOME	5,920,000.00	$	6,112,630.88
US TREASURY N/B	FIXED INCOME	13,875,000.00	$	13,899,933.38
US TREASURY N/B	FIXED INCOME	11,645,000.00	$	11,782,830.22
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	5,033,205.00
US TREASURY N/B	FIXED INCOME	21,945,000.00	$	22,013,578.13
US TREASURY N/B	FIXED INCOME	9,715,000.00	$	9,715,757.77
US TREASURY N/B	FIXED INCOME	10,500,000.00	$	10,447,500.00
US TREASURY N/B	FIXED INCOME	13,530,000.00	$	13,867,194.66
US TREASURY N/B	FIXED INCOME	27,030,000.00	$	26,799,812.52
US TREASURY N/B	FIXED INCOME	13,485,000.00	$	13,476,045.96
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	5,007,810.00
US TREASURY N/B	FIXED INCOME	6,255,000.00	$	6,235,453.13
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	9,834,770.00

US TREASURY N/B	FIXED INCOME	10,070,000.00	$	9,871,349.11
US TREASURY N/B	FIXED INCOME	2,500,000.00	$	2,483,985.00
US TREASURY N/B	FIXED INCOME	13,000,000.00	$	12,910,118.00
US TREASURY N/B	FIXED INCOME	5,895,000.00	$	5,726,668.28
US TREASURY N/B	FIXED INCOME	16,100,000.00	$	15,350,979.70
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	4,958,595.00
US TREASURY N/B	FIXED INCOME	27,500,000.00	$	26,977,940.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	5,014,260.00
US TREASURY N/B	FIXED INCOME	11,000,000.00	$	10,901,605.00
US TREASURY N/B	FIXED INCOME	31,500,000.00	$	30,791,250.00
US TREASURY N/B	FIXED INCOME	11,755,000.00	$	11,486,374.74
US TREASURY N/B	FIXED INCOME	15,780,000.00	$	15,373,791.24
US TREASURY N/B	FIXED INCOME	6,985,000.00	$	6,810,375.00
US TREASURY N/B	FIXED INCOME	15,000,000.00	$	15,059,175.00
US TREASURY N/B	FIXED INCOME	4,095,000.00	$	4,123,632.24
US TREASURY N/B	FIXED INCOME	2,000,000.00	$	2,252,422.00
US TREASURY N/B	FIXED INCOME	11,690,000.00	$	11,816,941.71
US TREASURY N/B	FIXED INCOME	8,000,000.00	$	7,987,504.00
US TREASURY N/B	FIXED INCOME	1,000,000.00	$	1,151,797.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	5,073,830.00
US TREASURY N/B	FIXED INCOME	27,160,000.00	$	28,289,910.32
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	5,293,165.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	5,041,600.00
US TREASURY N/B	FIXED INCOME	2,500,000.00	$	2,496,387.50
US TREASURY N/B	FIXED INCOME	9,000,000.00	$	9,182,808.00
US TREASURY N/B	FIXED INCOME	6,700,000.00	$	6,741,875.00
US TREASURY N/B	FIXED INCOME	13,130,000.00	$	13,060,253.44
US TREASURY N/B	FIXED INCOME	2,803,800.00	$	2,780,581.73
US TREASURY N/B	FIXED INCOME	17,500,000.00	$	17,782,327.50
US TREASURY N/B	FIXED INCOME	9,785,000.00	$	9,741,809.01
US TREASURY N/B	FIXED INCOME	26,900,000.00	$	29,240,084.80
US TREASURY N/B	FIXED INCOME	17,755,000.00	$	17,402,669.78
US TREASURY N/B	FIXED INCOME	66,903,600.00	$	65,722,350.04
US TREASURY N/B	FIXED INCOME	44,930,000.00	$	44,859,819.34
US TREASURY N/B	FIXED INCOME	2,970,000.00	$	2,963,385.81
US TREASURY N/B	FIXED INCOME	5,715,000.00	$	5,697,809.28
US TREASURY N/B	FIXED INCOME	83,930,000.00	$	83,752,991.63
US TREASURY N/B	FIXED INCOME	30,855,000.00	$	30,322,257.57
US TREASURY N/B	FIXED INCOME	83,000,000.00	$	82,760,047.00
US TREASURY N/B	FIXED INCOME	76,815,000.00	$	76,394,898.77
US TREASURY N/B	FIXED INCOME	11,675,000.00	$	11,383,580.33
US TREASURY N/B	FIXED INCOME	69,175,000.00	$	67,183,520.93
US TREASURY N/B	FIXED INCOME	22,860,000.00	$	22,776,949.62
US TREASURY N/B	FIXED INCOME	8,930,000.00	$	9,008,834.04
US TREASURY N/B	FIXED INCOME	30,000.00	$	26,916.81
US TREASURY N/B	FIXED INCOME	3,240,000.00	$	3,311,254.08
US TREASURY N/B	FIXED INCOME	41,700,000.00	$	54,630,252.60
US TREASURY N/B	FIXED INCOME	30,290,000.00	$	28,880,818.33
US TREASURY N/B	FIXED INCOME	14,100,000.00	$	13,747,500.00

US TREASURY N/B	FIXED INCOME	39,100,000.00	$	44,034,850.10
US TREASURY N/B	FIXED INCOME	28,400,000.00	$	32,711,034.80
US TREASURY N/B	FIXED INCOME	151,700,000.00	$	152,233,377.20
US TREASURY N/B	FIXED INCOME	8,120,000.00	$	9,134,366.64
US TREASURY N/B	FIXED INCOME	3,700,000.00	$	3,773,422.80
US TREASURY N/B	FIXED INCOME	3,140,000.00	$	3,369,857.42
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	5,022,460.00
US TREASURY N/B	FIXED INCOME	20,000,000.00	$	19,937,500.00
US TREASURY N/B	FIXED INCOME	12,850,000.00	$	12,803,315.95
US TREASURY N/B	FIXED INCOME	13,100,000.00	$	13,047,809.60
US TREASURY N/B	FIXED INCOME	8,600,000.00	$	8,600,335.40
US TREASURY N/B	FIXED INCOME	500,000.00	$	448,613.50
US TREASURY N/B	FIXED INCOME	4,600,000.00	$	4,589,755.80
US TREASURY N/B	FIXED INCOME	2,000,000.00	$	1,993,984.00
US TREASURY N/B	FIXED INCOME	10,200,000.00	$	10,066,920.60
US TREASURY N/B	FIXED INCOME	4,850,000.00	$	4,728,939.15
US TREASURY N/B	FIXED INCOME	2,900,000.00	$	2,816,511.90
US TREASURY N/B	FIXED INCOME	1,960,000.00	$	1,909,085.08
US TREASURY N/B	FIXED INCOME	2,910,000.00	$	2,774,618.07
US TREASURY N/B	FIXED INCOME	996,500.00	$	988,247.98
US TREASURY N/B	FIXED INCOME	9,425,000.00	$	9,370,146.50
US TREASURY N/B	FIXED INCOME	5,865,000.00	$	6,011,167.53
US TREASURY N/B	FIXED INCOME	2,145,000.00	$	2,126,733.18
US TREASURY N/B	FIXED INCOME	48,000,000.00	$	48,001,872.00
US TREASURY N/B	FIXED INCOME	2,135,000.00	$	2,204,470.77
US TREASURY N/B	FIXED INCOME	40,450,000.00	$	40,513,182.90
US TREASURY N/B	FIXED INCOME	335,000.00	$	337,067.62
US TREASURY N/B	FIXED INCOME	1,235,000.00	$	1,247,881.05
US TREASURY N/B	FIXED INCOME	7,290,000.00	$	9,342,586.98
US TREASURY N/B	FIXED INCOME	8,000,000.00	$	10,066,248.00
US TREASURY N/B	FIXED INCOME	14,687,000.00	$	17,171,173.87
US TREASURY N/B	FIXED INCOME	30,750,000.00	$	31,768,593.75
US TREASURY N/B	FIXED INCOME	2,750,000.00	$	2,751,611.50
US TREASURY N/B	FIXED INCOME	5,565,000.00	$	5,568,478.13
US TREASURY N/B	FIXED INCOME	2,770,000.00	$	2,789,367.84
US TREASURY N/B	FIXED INCOME	1,500,000.00	$	1,565,449.50
US TREASURY N/B	FIXED INCOME	660,000.00	$	662,320.56
US TREASURY N/B	FIXED INCOME	1,950,000.00	$	2,193,597.90
US TREASURY N/B	FIXED INCOME	4,706,100.00	$	4,901,883.17
US TREASURY N/B	FIXED INCOME	410,000.00	$	404,730.68
US TREASURY N/B	FIXED INCOME	17,530,000.00	$	17,078,742.74
US TREASURY N/B	FIXED INCOME	17,510,000.00	$	17,072,250.00
US TREASURY N/B	FIXED INCOME	-	$	-
US TREASURY N/B	FIXED INCOME	5,548,000.00	$	5,512,459.51
US TREASURY N/B	FIXED INCOME	250,000.00	$	249,941.50
US TREASURY N/B	FIXED INCOME	18,855,800.00	$	18,385,140.38
US TREASURY N/B	FIXED INCOME	39,038,000.00	$	38,363,969.89
US TREASURY N/B	FIXED INCOME	78,053,000.00	$	76,504,116.27
US TREASURY N/B	FIXED INCOME	12,075,000.00	$	12,049,533.83

US TREASURY N/B	FIXED INCOME	52,413,900.00	$	47,027,166.26
US TREASURY N/B	FIXED INCOME	17,205,000.00	$	17,129,057.13
US TREASURY N/B	FIXED INCOME	21,100,000.00	$	21,080,208.20
US TREASURY N/B	FIXED INCOME	25,000,000.00	$	24,960,950.00
US TREASURY N/B	FIXED INCOME	16,100,000.00	$	16,076,735.50
US TREASURY N/B	FIXED INCOME	25,000,000.00	$	24,927,725.00
US TREASURY N/B	FIXED INCOME	27,800,000.00	$	27,106,084.20
US TREASURY N/B	FIXED INCOME	21,900,000.00	$	21,647,646.30
US TREASURY N/B	FIXED INCOME	161,600,000.00	$	158,809,814.40
US TREASURY N/B	FIXED INCOME	24,400,000.00	$	24,387,604.80
US TREASURY N/B	FIXED INCOME	3,650,000.00	$	3,636,739.55
US TREASURY N/B	FIXED INCOME	7,900,000.00	$	7,900,308.10
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	8,972,270.00
US TREASURY N/B	FIXED INCOME	12,100,000.00	$	11,906,206.40
US TREASURY N/B	FIXED INCOME	23,200,000.00	$	24,898,309.60
US TREASURY N/B	FIXED INCOME	600,000.00	$	600,140.40
US ULTRA BOND CBT MAR16	FUTURE	90,000,000.00	$	-
US ULTRA BOND CBT MAR16	FUTURE	(8,700,000.00)	$	-
US ULTRA BOND CBT MAR16	FUTURE	(40,300,000.00)	$	-
US ULTRA BOND CBT MAR16	FUTURE	(18,700,000.00)	$	-
US ULTRA BOND CBT MAR16	FUTURE	(3,700,000.00)	$	-
USG CORP	FIXED INCOME	187,000.00	$	194,480.00
UTILITY CONTRACT FUNDING	FIXED INCOME	304,247.47	$	310,308.69
VALE OVERSEAS LIMITED	FIXED INCOME	2,690,000.00	$	1,880,417.60
VALEANT PHARMACEUTICALS	FIXED INCOME	2,550,000.00	$	2,397,000.00
VALEANT PHARMACEUTICALS	FIXED INCOME	1,380,000.00	$	1,376,550.00
VALEANT PHARMACEUTICALS	FIXED INCOME	344,000.00	$	307,020.00
VALEANT PHARMACEUTICALS	FIXED INCOME	468,000.00	$	417,690.00
VALEANT PHARMACEUTICALS	FIXED INCOME	198,000.00	$	191,070.00
VALEANT PHARMACEUTICALS	FIXED INCOME	134,000.00	$	117,920.00
VALEANT PHARMACEUTICALS	FIXED INCOME	500,000.00	$	488,750.00
VALEANT PHARMACEUTICALS	FIXED INCOME	117,000.00	$	107,640.00
VALEANT PHARMACEUTICALS	FIXED INCOME	174,000.00	$	173,565.00
VALERO ENERGY CORP	FIXED INCOME	4,100,000.00	$	3,867,214.30
VENTAS REALTY LP	FIXED INCOME	3,435,000.00	$	3,437,370.15
VENTAS REALTY LP	FIXED INCOME	1,030,000.00	$	1,009,325.84
VENTAS REALTY LP	FIXED INCOME	2,625,000.00	$	2,513,518.88
VEREIT OPERATING PARTNER	FIXED INCOME	12,850,000.00	$	12,721,500.00
VERISIGN INC	FIXED INCOME	420,000.00	$	422,100.00
VERISIGN INC	FIXED INCOME	299,000.00	$	289,506.75
VERIZON COMMUNICATIONS	FIXED INCOME	11,493,000.00	$	13,644,604.53
VERIZON COMMUNICATIONS	FIXED INCOME	2,237,000.00	$	2,548,564.89
VERIZON COMMUNICATIONS	FIXED INCOME	2,570,000.00	$	2,825,267.82
VERIZON COMMUNICATIONS	FIXED INCOME	26,371,000.00	$	23,807,686.06
VERIZON COMMUNICATIONS	FIXED INCOME	965,000.00	$	883,545.32
VERIZON COMMUNICATIONS	FIXED INCOME	3,380,000.00	$	3,117,211.76
VERIZON COMMUNICATIONS	FIXED INCOME	4,790,000.00	$	4,772,363.22
VERIZON COMMUNICATIONS	FIXED INCOME	1,185,000.00	$	1,212,361.65
VERIZON COMMUNICATIONS	FIXED INCOME	4,850,000.00	$	4,378,570.30

VERIZON COMMUNICATIONS	FIXED INCOME	2,371,000.00	$	2,170,866.26
VERIZON COMMUNICATIONS	FIXED INCOME	760,000.00	$	762,642.52
VERIZON COMMUNICATIONS	FIXED INCOME	1,700,000.00	$	1,568,469.30
VERIZON COMMUNICATIONS	FIXED INCOME	10,025,000.00	$	10,770,930.18
VERIZON COMMUNICATIONS	FIXED INCOME	23,065,000.00	$	25,355,954.19
VERIZON COMMUNICATIONS	FIXED INCOME	5,550,000.00	$	5,703,524.10
VERIZON COMMUNICATIONS	FIXED INCOME	10,512,000.00	$	10,548,550.22
VERIZON COMMUNICATIONS	FIXED INCOME	789,000.00	$	685,010.59
VERIZON COMMUNICATIONS	FIXED INCOME	9,350,000.00	$	7,642,549.75
VERIZON COMMUNICATIONS	FIXED INCOME	2,005,000.00	$	2,204,148.63
VERIZON COMMUNICATIONS	FIXED INCOME	3,437,000.00	$	3,146,886.27
VERIZON COMMUNICATIONS	FIXED INCOME	14,050,000.00	$	16,680,300.50
VERIZON COMMUNICATIONS	FIXED INCOME	3,925,000.00	$	4,033,573.35
VERIZON COMMUNICATIONS	FIXED INCOME	3,438,000.00	$	3,103,819.52
VERIZON COMMUNICATIONS	FIXED INCOME	10,600,000.00	$	10,469,620.00
VERIZON COMMUNICATIONS	FIXED INCOME	2,200,000.00	$	2,190,731.40
VERIZON COMMUNICATIONS	FIXED INCOME	1,800,000.00	$	1,777,860.00
VERIZON COMMUNICATIONS	FIXED INCOME	2,600,000.00	$	2,398,835.40
VERIZON COMMUNICATIONS	FIXED INCOME	1,600,000.00	$	1,595,502.40
VERIZON COMMUNICATIONS	FIXED INCOME	300,000.00	$	313,707.30
VERIZON COMMUNICATIONS	FIXED INCOME	100,000.00	$	109,932.60
VERIZON COMMUNICATIONS	FIXED INCOME	3,100,000.00	$	3,118,981.30
VERIZON VIRGINIA LLC	FIXED INCOME	15,000,000.00	$	18,099,945.00
VIACOM INC	FIXED INCOME	240,000.00	$	224,890.32
VIACOM INC	FIXED INCOME	290,000.00	$	280,367.07
VIACOM INC	FIXED INCOME	3,435,000.00	$	3,442,113.89
VIACOM INC	FIXED INCOME	1,700,000.00	$	1,695,753.40
VIDEOTRON LTD	FIXED INCOME	214,000.00	$	214,000.00
VIDEOTRON LTD	FIXED INCOME	590,000.00	$	592,950.00
VIRGINIA ELEC + POWER CO	FIXED INCOME	2,570,000.00	$	2,459,500.28
VIRGINIA ELEC + POWER CO	FIXED INCOME	945,000.00	$	1,158,157.04
VIRGINIA ELEC + POWER CO	FIXED INCOME	350,000.00	$	447,726.30
VISA INC	FIXED INCOME	720,000.00	$	730,482.48
VISA INC	FIXED INCOME	3,420,000.00	$	3,424,227.12
VISA INC	FIXED INCOME	16,644,583.00	$	16,665,155.70
VISA INC	FIXED INCOME	295,000.00	$	299,294.91
VISA INC	FIXED INCOME	1,920,000.00	$	1,922,373.12
VISA INC	FIXED INCOME	1,230,000.00	$	1,241,780.94
VISA INC	FIXED INCOME	1,950,000.00	$	1,958,059.35
VISA INC	FIXED INCOME	5,050,000.00	$	5,056,241.80
VNO MORTGAGE TRUST	FIXED INCOME	370,000.00	$	364,511.20
VOLKSWAGEN GROUP AMERICA	FIXED INCOME	2,260,000.00	$	2,115,662.84
VOLKSWAGEN GROUP AMERICA	FIXED INCOME	3,055,000.00	$	2,928,281.66
VOLKSWAGEN INTL FIN NV	FIXED INCOME	500,000.00	$	484,831.50
VOYA FINANCIAL INC	FIXED INCOME	1,280,000.00	$	1,293,836.80
VOYA FINANCIAL INC	FIXED INCOME	3,975,000.00	$	4,017,969.75
VULCAN MATERIALS CO	FIXED INCOME	6,200,000.00	$	7,223,000.00
WACHOVIA ASSET SECURITIZATION	FIXED INCOME	55,692.61	$	47,540.90
WACHOVIA ASSET SECURITIZATION	FIXED INCOME	4,185.46	$	3,572.84

WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	343,000.00	$	328,415.33
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	4,260,000.00	$	4,357,096.48
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	5,650,000.00	$	5,787,385.97
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	4,125,000.00	$	4,210,143.30
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	645,000.00	$	677,414.80
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	6,296,274.80	$	6,501,644.17
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	545,524.37	$	545,027.67
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	1,810,000.00	$	1,847,359.85
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	2,550,837.42	$	2,640,447.83
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	4,310,000.00	$	4,490,552.80
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	2,471,648.86	$	2,468,667.80
WACHOVIA CAP TRUST III	FIXED INCOME	780,000.00	$	751,335.00
WAL MART STORES INC	FIXED INCOME	980,000.00	$	1,165,768.80
WAL MART STORES INC	FIXED INCOME	3,950,000.00	$	4,076,099.80
WAL MART STORES INC	FIXED INCOME	615,000.00	$	597,218.51
WAL MART STORES INC	FIXED INCOME	2,220,000.00	$	2,263,210.08
WALGREENS BOOTS ALLIANCE	FIXED INCOME	640,000.00	$	578,934.40
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,186,503.89	$	1,944,078.55
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	22,776.47	$	21,940.10
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	582,816.54	$	582,678.53
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,148,922.67	$	2,171,903.46
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	250,086.89	$	210,509.19
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,615,128.43	$	1,398,910.22
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,429,132.51	$	1,343,765.57
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,090,338.57	$	1,852,724.77
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,658,579.28	$	1,440,357.18
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	3,065,337.29	$	1,577,548.55
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,067,560.39	$	931,514.23
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,620,876.44	$	1,410,715.71
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,073,227.88	$	122,095.09
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	3,456,071.40	$	211,549.59
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	4,557,618.71	$	261,885.33
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	840.35	$	782.23
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	14,102.86	$	10,329.71
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	1,671,517.29	$	1,295,542.40
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	122,009.54	$	2,885.33
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	1,059.87	$	776.31
WASHINGTON MUTUAL MSC MORTGAGE	FIXED INCOME	16,854.17	$	17,784.23
WASHINGTON MUTUAL MSC MORTGAGE	FIXED INCOME	529,224.74	$	529,031.52
WASTE MANAGEMENT INC	FIXED INCOME	820,000.00	$	826,573.94
WASTE MANAGEMENT INC	FIXED INCOME	580,000.00	$	751,880.68
WASTE MANAGEMENT INC	FIXED INCOME	290,000.00	$	270,042.49
WASTE MANAGEMENT INC	FIXED INCOME	355,000.00	$	330,159.94
WEA FINANCE LLC/WESTFIEL	FIXED INCOME	2,040,000.00	$	2,028,606.60
WEA FINANCE LLC/WESTFIEL	FIXED INCOME	670,000.00	$	656,461.31
WEA FINANCE LLC/WESTFIEL	FIXED INCOME	2,810,000.00	$	2,786,851.22
WELLS FARGO + COMPANY	FIXED INCOME	1,100,000.00	$	1,109,809.80
WELLS FARGO + COMPANY	FIXED INCOME	3,820,000.00	$	3,902,259.88
WELLS FARGO + COMPANY	FIXED INCOME	1,120,000.00	$	1,244,206.88

WELLS FARGO + COMPANY	FIXED INCOME	1,376,000.00	$	1,447,228.64
WELLS FARGO + COMPANY	FIXED INCOME	510,000.00	$	496,167.78
WELLS FARGO + COMPANY	FIXED INCOME	1,200,000.00	$	1,284,298.80
WELLS FARGO + COMPANY	FIXED INCOME	720,000.00	$	716,932.80
WELLS FARGO + COMPANY	FIXED INCOME	1,680,000.00	$	1,683,958.08
WELLS FARGO + COMPANY	FIXED INCOME	1,010,000.00	$	1,022,623.99
WELLS FARGO + COMPANY	FIXED INCOME	270,000.00	$	294,335.64
WELLS FARGO + COMPANY	FIXED INCOME	4,195,000.00	$	4,081,223.21
WELLS FARGO + COMPANY	FIXED INCOME	12,365,000.00	$	12,379,961.65
WELLS FARGO + COMPANY	FIXED INCOME	3,520,000.00	$	3,517,856.32
WELLS FARGO + COMPANY	FIXED INCOME	520,000.00	$	524,637.36
WELLS FARGO + COMPANY	FIXED INCOME	320,000.00	$	318,426.88
WELLS FARGO + COMPANY	FIXED INCOME	905,000.00	$	924,488.27
WELLS FARGO + COMPANY	FIXED INCOME	2,820,000.00	$	2,812,775.16
WELLS FARGO + COMPANY	FIXED INCOME	1,665,000.00	$	1,535,301.50
WELLS FARGO + COMPANY	FIXED INCOME	1,501,000.00	$	1,514,385.92
WELLS FARGO + COMPANY	FIXED INCOME	7,600,000.00	$	7,763,658.40
WELLS FARGO BANK NA	FIXED INCOME	5,060,000.00	$	5,457,341.56
WELLS FARGO BANK NA	FIXED INCOME	2,250,000.00	$	2,426,683.50
WELLS FARGO CAPITAL X	FIXED INCOME	410,000.00	$	414,100.00
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	2,200,000.00	$	2,152,596.16
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	1,680,000.00	$	1,604,640.91
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	170,000.00	$	174,309.94
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	4,765,000.00	$	4,844,374.89
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	3,475,000.00	$	3,508,840.59
WELLS FARGO HOME EQUITY TRUST	FIXED INCOME	5,160,000.00	$	4,955,174.32
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	314,690.32	$	306,936.04
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	43,831.68	$	43,398.82
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	2,260,144.32	$	2,258,066.80
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	3,586,946.65	$	3,625,942.14
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	1,558,307.33	$	1,559,947.29
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	1,094,376.95	$	1,102,247.27
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	992,005.84	$	939,635.37
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	4,468,540.65	$	4,556,345.24
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	1,281,836.16	$	1,274,013.88
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	145,362.12	$	140,734.46
WELLTOWER INC	FIXED INCOME	2,381,000.00	$	2,483,144.90
WENDYS FUNDING LLC	FIXED INCOME	5,223,907.50	$	5,180,873.99
WEST CORP	FIXED INCOME	1,120,000.00	$	966,000.00
WESTERN GAS PARTNERS LP	FIXED INCOME	3,250,000.00	$	2,727,504.00
WESTGATE RESORTS	FIXED INCOME	2,897,574.42	$	2,897,127.03
WESTPAC BANKING CORP	FIXED INCOME	6,195,000.00	$	6,180,454.14
WESTPAC BANKING CORP	FIXED INCOME	5,875,000.00	$	5,897,936.00
WESTROCK RKT CO	FIXED INCOME	400,000.00	$	404,009.60
WESTROCK RKT CO	FIXED INCOME	260,000.00	$	260,880.88
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,620,000.00	$	1,555,208.59
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	20,301,293.56	$	1,393,848.24
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	180,000.00	$	188,592.01
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,410,000.00	$	1,137,510.03

WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,620,000.00	$	1,669,201.18
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	21,449,943.95	$	1,394,302.13
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	560,000.00	$	568,056.50
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	18,965,276.48	$	1,268,962.86
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,061,401.25	$	76,522.89
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	8,709,422.67	$	715,970.28
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	25,665,371.59	$	1,773,664.53
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	59,877,964.98	$	4,111,107.31
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	36,966,773.96	$	2,192,658.32
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	5,820,000.00	$	5,792,453.94
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	2,121,774.41	$	2,119,139.17
WHITEWAVE FOODS CO	FIXED INCOME	277,000.00	$	292,927.50
WHITING PETROLEUM CORP	FIXED INCOME	650,000.00	$	468,000.00
WHITING PETROLEUM CORP	FIXED INCOME	160,000.00	$	120,800.00
WHITING PETROLEUM CORP	FIXED INCOME	65,000.00	$	46,800.00
WHITING PETROLEUM CORP	FIXED INCOME	258,000.00	$	188,082.00
WHITING PETROLEUM CORP	FIXED INCOME	285,000.00	$	215,175.00
WHOLE FOODS MARKET INC	FIXED INCOME	2,425,000.00	$	2,421,411.00
WI TREASURY N/B	FIXED INCOME	25,000,000.00	$	25,000,000.00
WILLIAMS COMPANIES INC	FIXED INCOME	299,000.00	$	206,862.25
WILLIAMS COS INC	FIXED INCOME	474,000.00	$	357,237.68
WILLIAMS COS INC	FIXED INCOME	384,000.00	$	271,951.49
WILLIAMS COS INC	FIXED INCOME	1,108,000.00	$	997,208.86
WILLIAMS PARTNERS LP	FIXED INCOME	4,325,000.00	$	3,401,262.18
WILLIAMS PARTNERS LP	FIXED INCOME	3,900,000.00	$	2,930,658.90
WILLIAMS PARTNERS LP	FIXED INCOME	380,000.00	$	301,127.58
WILLIAMS PARTNERS LP	FIXED INCOME	700,000.00	$	566,579.30
WILLIAMS PARTNERS LP	FIXED INCOME	1,725,000.00	$	1,356,572.78
WILLIAMS PARTNERS LP	FIXED INCOME	4,375,000.00	$	3,287,598.13
WILLIAMS PARTNERS LP	FIXED INCOME	2,950,000.00	$	2,319,936.05
WILLIAMS PARTNERS LP	FIXED INCOME	5,800,000.00	$	3,817,055.40
WILLIAMS PARTNERS/ACMP	FIXED INCOME	960,000.00	$	769,190.40
WILLIAMS PARTNERS/ACMP	FIXED INCOME	120,000.00	$	97,279.80
WILLIAMS PARTNERS/ACMP	FIXED INCOME	1,240,000.00	$	1,173,000.32
WIMC CAPITAL TRUST	FIXED INCOME	4,452,280.05	$	4,476,619.77
WINDSTREAM SERVICES LLC	FIXED INCOME	271,000.00	$	277,235.71
WINDSTREAM SERVICES LLC	FIXED INCOME	52,000.00	$	43,810.00
WM WRIGLEY JR CO	FIXED INCOME	1,360,000.00	$	1,386,491.44
WM WRIGLEY JR CO	FIXED INCOME	1,150,000.00	$	1,160,642.10
WM WRIGLEY JR CO	FIXED INCOME	320,000.00	$	320,854.08
WM WRIGLEY JR CO	FIXED INCOME	3,715,000.00	$	3,749,378.61
WM WRIGLEY JR CO	FIXED INCOME	5,000,000.00	$	5,046,270.00
WOODSIDE FINANCE LTD	FIXED INCOME	3,250,000.00	$	2,878,554.25
WORLD FINANCIAL NETWORK CREDIT	FIXED INCOME	2,595,000.00	$	2,602,818.99
WORLD FINANCIAL NETWORK CREDIT	FIXED INCOME	2,625,000.00	$	2,609,076.75
WPP FINANCE 2010	FIXED INCOME	60,000.00	$	56,580.54
WPX ENERGY INC	FIXED INCOME	510,000.00	$	408,000.00
WR GRACE + CO CONN	FIXED INCOME	280,000.00	$	282,800.00
WR GRACE + CO CONN	FIXED INCOME	200,000.00	$	202,000.00

WYETH LLC	FIXED INCOME	215,000.00	$	216,119.08
WYNN LAS VEGAS LLC/CORP	FIXED INCOME	4,100,000.00	$	3,654,125.00
XEROX CORPORATION	FIXED INCOME	5,000,000.00	$	5,064,615.00
XEROX CORPORATION	FIXED INCOME	500,000.00	$	504,606.50
XEROX CORPORATION	FIXED INCOME	2,650,000.00	$	2,833,117.65
XEROX CORPORATION	FIXED INCOME	7,900,000.00	$	8,403,933.10
XEROX CORPORATION	FIXED INCOME	3,625,000.00	$	3,658,647.25
XTO ENERGY INC	FIXED INCOME	600,000.00	$	653,803.80
YUM BRANDS INC	FIXED INCOME	815,000.00	$	749,768.22
YUM BRANDS INC	FIXED INCOME	1,500,000.00	$	1,328,487.00
ZEBRA TECHNOLOGIES CORP	FIXED INCOME	235,000.00	$	245,575.00
ZIMMER BIOMET HOLDINGS	FIXED INCOME	1,720,000.00	$	1,581,748.12
ZIMMER BIOMET HOLDINGS	FIXED INCOME	1,500,000.00	$	1,379,431.50
ZOETIS INC	FIXED INCOME	290,000.00	$	276,905.34
ZOETIS INC	FIXED INCOME	3,810,000.00	$	3,861,255.93
ZOETIS INC	FIXED INCOME	2,900,000.00	$	2,903,378.50
CANADIAN DOLLAR	CASH	12,807.63	$	9,220.09
EURO CURRENCY	CASH	1,562,336.57	$	1,697,166.25
EURO CURRENCY	CASH	158.35	$	172.02
JAPANESE YEN	CASH	3,876,838.00	$	32,227.76
POUND STERLING	CASH	147.00	$	216.66
UNITED STATES OF AMER TREAS	CASH EQUIVALENT	4,300,000.00	$	4,299,877.71
WI TREASURY SEC.	CASH EQUIVALENT	20,800,000.00	$	20,798,061.37
WI TREASURY SEC.	CASH EQUIVALENT	1,300,000.00	$	1,299,935.25
CITIGROUP CAPITAL XIII	EQUITY	28,575.00	$	742,664.25
CITIGROUP CAPITAL XIII	EQUITY	299,500.00	$	7,784,005.00
CORP BACKED TRUST CERTS	EQUITY	8,200.00	$	0.82
MORGAN STANLEY CASH BOC	EQUITY	(1,350,000.00)	$	(1,350,000.00)
REPO GOLDMAN SACHS COC	EQUITY	40,000.00	$	40,000.00
REPO JP MORGAN COC	EQUITY	560,000.00	$	560,000.00
SWAP BANK OF AMERICA BOC	EQUITY	(3,440,000.00)	$	(3,440,000.00)
SWAP BARCLAYS BANK BOC	EQUITY	(950,000.00)	$	(950,000.00)
SWAP CITIBANK BOC	EQUITY	(270,000.00)	$	(270,000.00)
SWAP CREDIT SUISSE COC	EQUITY	575,000.00	$	575,000.00
SWAP DEUTSCHE BANK BOC	EQUITY	(1,230,000.00)	$	(1,230,000.00)
SWAP GOLDMAN SACHS BOC	EQUITY	(750,000.00)	$	(750,000.00)
SWAP GOLDMAN SACHS COC	EQUITY	710,000.00	$	710,000.00
SWAP JP MORGAN COC	EQUITY	253,000.00	$	253,000.00
TBA CREDIT SUISSE BOC	EQUITY	(575,000.00)	$	(575,000.00)
TBA GOLDMAN SACHS BOC	EQUITY	(560,000.00)	$	(560,000.00)
TBA JP MORGAN BOC	EQUITY	(253,000.00)	$	(253,000.00)
TBA WESTERN/LEHMAN RECEIVABLE	EQUITY	748,476.56	$	97,301.95
UBS FUTURES COC USD	EQUITY	972,000.00	$	972,000.00
US 10YR FUT OPTN FEB16C 126.5	OPTIONS	116,000.00	$	36,250.00
US 10YR FUT OPTN FEB16C 127.5	OPTIONS	102,000.00	$	11,156.25
US 10YR FUT OPTN FEB16P 125	OPTIONS	165,000.00	$	38,671.88
US 10YR FUT OPTN FEB16P 125.5	OPTIONS	156,000.00	$	60,937.50
US 10YR FUT OPTN MAR16C 127.5	OPTIONS	(67,000.00)	$	(21,984.38)
US 10YR FUT OPTN MAR16C 128.5	OPTIONS	(98,000.00)	$	(16,843.75)

US 10YR FUT OPTN MAR16C 131	OPTIONS	(67,000.00)	$	(3,140.63)
US 5YR FUTR OPTN FEB16C 118.7	OPTIONS	131,000.00	$	23,539.13
US BOND FUTR OPTN FEB16C 155	OPTIONS	67,000.00	$	60,718.75
US BOND FUTR OPTN FEB16C 156	OPTIONS	67,000.00	$	40,828.13
US BOND FUTR OPTN FEB16C 157	OPTIONS	67,000.00	$	27,218.75
US BOND FUTR OPTN FEB16C 158	OPTIONS	(65,000.00)	$	(17,265.63)
US BOND FUTR OPTN FEB16C 159	OPTIONS	(4,000.00)	$	(687.50)
US BOND FUTR OPTN FEB16C 160	OPTIONS	(82,000.00)	$	(10,250.00)
US BOND FUTR OPTN FEB16P 149	OPTIONS	(227,000.00)	$	(39,015.63)
US BOND FUTR OPTN FEB16P 151	OPTIONS	82,000.00	$	38,437.50
US BOND FUTR OPTN FEB16P 152	OPTIONS	(29,000.00)	$	(21,296.88)
US BOND FUTR OPTN FEB16P 153	OPTIONS	(1,000.00)	$	(1,093.75)
US BOND FUTR OPTN FEB16P 154	OPTIONS	68,000.00	$	106,250.00
US BOND FUTR OPTN FEB16P 155	OPTIONS	68,000.00	$	146,625.00
US BOND FUTR OPTN MAR16C 160	OPTIONS	(134,000.00)	$	(64,906.25)
US BOND FUTR OPTN MAR16C 163	OPTIONS	(265,000.00)	$	(57,968.75)
Total Bond			**$**	**14,885,961,559.06**

Alternative Assets

ADAMS STREET GLOBAL SECONDARIE	EQUITY	47,898,420.00	$	39,101,060.89
ADVENT INTERNATIONAL GPE VI	EQUITY	29,010,724.00	$	46,329,429.97
ADVENT INTERNATIONAL GPE VII	EQUITY	61,634,702.00	$	68,374,456.66
AFFINITY VENTURES IV LP	EQUITY	2,863,465.94	$	2,334,271.66
AFFINITY VENTURES V LP	EQUITY	3,613,124.34	$	2,559,038.67
ANTERO RESOURCES CORP	EQUITY	37,600.00	$	808,776.00
APACHE CORP III	EQUITY	30,000,000.00	$	1,375,920.00
APAX VIII	EQUITY	171,727,015.54	$	192,154,630.95
AUDAX MEZZANINE PART III, LP	EQUITY	58,522,118.08	$	53,687,137.73
AVENUE ENERGY OPP FUND	EQUITY	64,026,598.00	$	58,193,070.63
BANC FUND IX LP	EQUITY	34,670,625.00	$	35,367,504.56
BANC FUND VII	EQUITY	45,000,000.00	$	44,951,895.00
BANC FUND VIII LP	EQUITY	98,250,000.00	$	131,695,184.25
BLACKROCK TEMPUS FD SR1	EQUITY	1,993,081.16	$	1,588,888.28
BLACKSTONE CAP PARTNERS IV LP	EQUITY	11,520,501.46	$	16,845,715.01
BLACKSTONE CAPITAL PARTNERS	EQUITY	66,026,284.56	$	64,609,624.60
BLACKSTONE CAPITAL PARTNERS VI	EQUITY	74,133,421.50	$	87,540,895.58
BLACKSTONE RE PART VIII.TE.1	EQUITY	28,407,249.36	$	28,665,016.74
BLACKSTONE REAL ESTATE PARTNER	EQUITY	35,479,211.00	$	62,691,340.09
BLACKSTONE REAL ESTATE V	EQUITY	39,347,482.00	$	72,274,950.14
BLACKSTONE REAL ESTATE VII	EQUITY	76,317,049.00	$	105,657,901.66
BLUM STRATEGIC PARTNERS II	EQUITY	1,692,465.00	$	67,148.55
BLUM STRATEGIC PARTNERS III	EQUITY	17,990,629.00	$	-
BLUM STRATEGIC PARTNERS IV	EQUITY	38,983,324.00	$	-
BROOKFIELD CAPITAL PARTNERS	EQUITY	27,298,812.39	$	27,489,822.18
CARVAL CREDIT VALUE A III	EQUITY	37,500,000.00	$	38,572,612.50
CARVAL CREDIT VALUE FUND	EQUITY	89,142,131.20	$	95,068,478.37
CHICAGO GROWTH PART LP	EQUITY	32,907,452.69	$	10,064,053.35
CHICAGO GROWTH PARTNERS II	EQUITY	34,774,172.52	$	45,925,588.94
CITICORP MEZZANINE III LP	EQUITY	7,719,822.30	$	6,425,964.64

COLONY INVESTORS III LP	EQUITY	1.00	$	5,100,300.00
COURT SQUARE CAP PARTNERS III	EQUITY	54,258,681.00	$	45,392,486.97
COURT SQUARE CAPITAL PARTNERS	EQUITY	13,391,964.33	$	200,383.96
COURT SQUARE VENTURES II LP	EQUITY	75,075,545.00	$	78,753,721.18
CRESCENDO IV	EQUITY	82,393,975.08	$	11,350,758.79
CSFB STRATEGIC PARTNERS II	EQUITY	46,560.00	$	3,135,791.00
CSFB STRATEGIC PARTNERS III RE	EQUITY	18,360,690.00	$	7,839,408.73
CSFB STRATEGIC PARTNERS V,L.P.	EQUITY	12,547,602.00	$	62,490,282.69
CSFB STRATEGIC PARTNERS VI LP	EQUITY	56,418,075.00	$	74,556,147.60
CSFB STRATEGIC PARTRS IV RE LP	EQUITY	17,404,846.00	$	16,523,116.50
CSFB STRATEGIC PARTRS IV VC LP	EQUITY	2,978,627.00	$	21,250,746.26
CSFB STRATEGIC PTN IV LP	EQUITY	301,793.00	$	30,117,937.94
CSFB STRATEGIC PTNRS III B LP	EQUITY	2,022,818.00	$	34,428,040.73
CSFB STRATEGIC PTNRS III VC LP	EQUITY	309,467.00	$	8,022,251.15
CVC CAPITAL PARTNERS VI	EQUITY	81,022,037.10	$	82,302,908.34
CVC EUROPEAN EQTY PRTNRS V L.P	EQUITY	46,457,258.18	$	59,638,457.25
CVI CREDIT VALUE FD II A LP	EQUITY	142,071,309.68	$	171,426,509.90
CVI GLOBAL VALUE A L.P	EQUITY	25,672,972.10	$	45,554,943.23
DIAMONDCASTLE PARTNER IV A LP	EQUITY	31,422,680.32	$	58,760.41
DLJ INVESTMENT PARTNERS II	EQUITY	768,633.15	$	80,528.16
DLJ INVESTMENTS PARTNERS III	EQUITY	23,487,651.19	$	10,671,872.68
DLJ STRATEGIC PARTNERS LP	EQUITY	101,177.00	$	2,207,931.04
DOVER STREET VII	EQUITY	1,891,224.00	$	1,246,672.17
DSV PARTNERS IV	EQUITY	1.00	$	31,480.00
DULUTH GROWTH CO	EQUITY	5,000.00	$	0.01
EIG ENERGY FUND XVI, L.P	EQUITY	74,084,706.36	$	50,702,239.51
ELEVATION PARTNERS	EQUITY	12,502,144.00	$	447,626.76
ENCAP ENERGY CAP FD IX L.P.	EQUITY	60,497,319.88	$	55,051,956.12
ENCAP ENERGY CAPITAL	EQUITY	53,808,803.92	$	13,957,250.41
ENCAP ENERGY CAPITAL FD VIII	EQUITY	74,485,714.56	$	55,525,822.83
ENCAP ENERGY CAPITAL FUND X	EQUITY	6,921,712.02	$	6,065,212.45
ENERGY + MINERALS GRP FD III	EQUITY	153,323,081.00	$	162,064,949.79
ENERGY CAPITAL PARTNERS II A	EQUITY	17,129,906.36	$	56,258,620.88
ENERGY CAPITAL PARTNERS III A	EQUITY	49,583,540.00	$	44,123,846.83
ENERVEST ENERGY INSTL FD XIV A	EQUITY	34,670,584.00	$	33,753,824.42
ENERY + MINERALS GROUP FD II	EQUITY	81,528,953.00	$	134,522,853.98
FACEBOOK INC A	EQUITY	10,276.00	$	1,091,516.72
FIRST RESERVE FUND X	EQUITY	8,561,935.67	$	522,106.84
FIRST RESERVE FUND XII	EQUITY	118,064,323.70	$	63,827,462.42
FIRST RESERVE FUND XIII	EQUITY	26,911,318.00	$	20,888,026.81
FIRST RESERVE XI OFFSHORE	EQUITY	114,105,848.07	$	24,146,394.93
FOX PAINE CAPITAL FUND II	EQUITY	19,022,341.60	$	6,057,683.70
GHJM MARATHON FD LMTDPTNSHP V	EQUITY	5,693,198.96	$	860,583.95
GOLD HILL CAPITAL 2008 LP	EQUITY	16,337,344.06	$	14,024,940.04
GOLD HILL VENTURE LENDING 03 B	EQUITY	8,458,613.11	$	965,982.08
GOLDMAN SACHS GSCP VI	EQUITY	30,727,163.00	$	31,517,803.63
GREEN EQUITY INVESTORS VI	EQUITY	129,665,259.54	$	149,698,412.47
GS CAPITAL PARTNERS 2000	EQUITY	9,733,258.00	$	3,051,434.78
GS CAPITAL PARTNERS V	EQUITY	305,922.00	$	4,345,953.02

GS MEZZANINE PARTNERS 2006	EQUITY	76,895.00	$	14,012,489.04
GS MEZZANINE PARTNERS V	EQUITY	2,143,555.00	$	9,362,857.46
GTCR FUND IX/A	EQUITY	14,795,778.64	$	8,046,210.75
GTCR FUND VI L.P.	EQUITY	73,165,272.00	$	2,206,810.93
GTCR FUND X	EQUITY	54,884,330.00	$	74,719,252.44
GTCR FUND XI L.P.	EQUITY	28,496,515.00	$	29,318,126.52
HARBOURVEST INTL PEP V CAYMAN	EQUITY	2,416,460.00	$	2,359,804.62
HARBOURVEST PRTNS VIII CB	EQUITY	3,466,512.00	$	3,042,651.18
HARBOURVEST PRTNS VIII CV	EQUITY	6,646,613.00	$	6,118,233.85
HELLMAN + FRIEDMAN CAP P VI	EQUITY	39,111,695.43	$	38,709,314.31
HELLMAN + FRIEDMAN CAP PART V	EQUITY	4,936,712.11	$	3,886,367.37
HELLMAN + FRIEDMAN CAPITAL	EQUITY	31,334,332.00	$	40,917,310.76
HIPEP VI CAYMAN PART. FUND	EQUITY	2,593,456.00	$	2,978,450.21
IK VII FUND LP	EQUITY	81,199,628.24	$	96,953,161.98
KKR 2006 OVERSEAS FUND	EQUITY	130,140,580.00	$	133,016,947.10
KKR LENDING PARTNERS II LP	EQUITY	25,152,212.00	$	26,117,780.27
KKR MILLENIUM	EQUITY	87,391,829.00	$	44,669,721.65
LEHMAN BROS RE PENS PRTNS III	EQUITY	63,444,556.13	$	21,867,625.49
LEXINGTON CAPITAL PART VIII	EQUITY	18,506,455.30	$	24,038,182.84
LEXINGTON CAPITAL PARTNERS VII	EQUITY	101,285,678.80	$	111,508,138.50
LEXINGTON CAPITAL VI B	EQUITY	54,283,542.09	$	33,997,945.26
LPL FINANCIAL HOLDINGS INC	EQUITY	405,060.00	$	17,401,377.60
MERCED PARTNERS II LP	EQUITY	50,961.50	$	15,700,506.55
MERCED PARTNERS III L P	EQUITY	37,502,893.00	$	66,881,834.31
MERCED PARTNERS IV LP	EQUITY	115,625,000.00	$	114,176,565.63
MERIT ENERGY FUND E II	EQUITY	371,226.00	$	18,910,147.01
MERIT ENERGY PARTNERS B L P	EQUITY	1.00	$	13,597,097.00
MERIT ENERGY PARTNERS C I LP	EQUITY	1.00	$	11,360,118.00
MERIT ENERGY PARTNERS C II L P	EQUITY	1.00	$	15,493,331.00
MERIT ENERGY PARTNERS D I LP	EQUITY	1,000,000.00	$	27,834,260.00
MERIT ENERGY PARTNERS D II LP	EQUITY	1,000,000.00	$	16,922,840.00
MERIT ENERGY PARTNERS EI	EQUITY	89,087.00	$	10,900,052.00
MERIT ENERGY PARTNERS F II	EQUITY	36,729,475.00	$	28,252,312.17
MERIT ENERGY PARTNERS H	EQUITY	74,361,670.00	$	65,374,021.12
MERIT ENERGY PARTNERS I LP	EQUITY	4,100,000.00	$	4,176,887.30
MERIT MEZZANINE FUND V	EQUITY	52,646,092.45	$	46,970,475.16
MERIT MEZZANINE IV	EQUITY	44,735,216.54	$	30,995,689.48
MHR INSTITUTIONAL PARTNERS IV	EQUITY	10,125,000.00	$	9,625,219.88
MOBILE MINI INC	EQUITY	159,499.00	$	5,024,218.50
NATURAL GAS PARTNERS IX	EQUITY	55,335,682.70	$	50,007,963.17
NGP MIDSTREAM + RESOURCES	EQUITY	68,475,542.00	$	100,497,033.61
NGP NATURAL RESOURCES X, LP	EQUITY	113,649,641.00	$	99,746,198.52
NGP NATURAL RESOURCES XI LP	EQUITY	16,319,484.00	$	15,545,532.47
NORDIC CAPITAL FUND VIII LP	EQUITY	72,493,645.85	$	80,373,985.72
NORTH SKY CAP LBO FUND III	EQUITY	667,443.22	$	622,715.18
NORTH SKY CAP VENTURE FUND III	EQUITY	1,224,558.32	$	1,087,679.64
NUANCE COMMUNICATIONS INC	EQUITY	103,039.00	$	2,079,327.02
OAKTREE OPPORTUNITIES FUND X	EQUITY	7,500,000.00	$	7,296,292.50
OAKTREE PRINCIPAL FUND VI	EQUITY	7,283,304.34	$	8,596,163.65

PAINE PART CAP FUND IV	EQUITY	16,214,688.00	$	13,304,524.44
PERMAL PRIVATE EQUITY OPP IV	EQUITY	3,520,365.77	$	3,130,450.06
PERMIRA V, LP	EQUITY	97,545,581.53	$	107,664,273.57
PIMCO BRAVO FD ONSHORE FEEDER	EQUITY	3,050,588.75	$	1,505,971.95
PIMCO BRAVO ONSHORE FEEDER II	EQUITY	5,243,670.00	$	5,446,358.82
PIPER JAFFRAY FUND III	EQUITY	13,275,457.50	$	16,727.08
PIPER JAFFRAY HEALTHCARE FD IV	EQUITY	518,328.88	$	635,724.15
PRUDENTIAL CAPITAL PARTNER III	EQUITY	41,512,626.82	$	55,764,534.30
PRUDENTIAL CAPITAL PARTNERS II	EQUITY	33,488,716.93	$	9,306,949.79
PRUDENTIAL CAPITAL PARTNERS IV	EQUITY	59,227,094.42	$	59,793,720.03
PRUDENTIAL CAPITAL PARTNERS LP	EQUITY	19,270,205.46	$	8,690.86
PUBLIC PENSION CAPITAL, L.P	EQUITY	5,717,708.58	$	5,858,249.86
REALTY ASSOCIATES FUND IX	EQUITY	67,353,274.69	$	81,603,139.66
REALTY ASSOCIATES FUND VII	EQUITY	35,002,321.21	$	16,480,212.90
REALTY ASSOCIATES FUND VIII	EQUITY	82,378,492.45	$	66,003,378.10
REALTY ASSOCIATES FUND X UTP L	EQUITY	94,506,284.09	$	106,346,409.39
REALTY ASSOCIATES FUND XI	EQUITY	1.00	$	-
RWI VENTURES I	EQUITY	4,840,247.91	$	487,500.09
SELECT MEDICAL HOLDINGS CORP	EQUITY	400,000.00	$	4,936,000.00
SHERIDAN PRODUCTION PARTNERS	EQUITY	21,252,260.00	$	60,710,991.11
SHERIDAN PRODUCTION PTN II B	EQUITY	95,000,000.00	$	45,362,025.00
SHERIDAN PRODUCTION PTRS III B	EQUITY	2,603,005.00	$	859,999.01
SILVER LAKE PARTNERS II	EQUITY	8,582,424.63	$	31,043,685.52
SILVER LAKE PARTNERS III	EQUITY	46,983,162.23	$	51,104,431.25
SILVER LAKE PARTNERS IV LP	EQUITY	33,185,871.00	$	39,781,629.23
SILVERPEAK LEGACY PP II	EQUITY	10,790,929.38	$	24,104,821.21
SPLIT ROCK PARTNERS II LP	EQUITY	51,830,249.00	$	47,468,578.06
SPLIT ROCK PARTNERS, LP	EQUITY	43,207,005.00	$	34,430,884.56
SUMMIT PARTNERS GROWTH	EQUITY	68,167,692.91	$	76,503,033.90
SUMMIT SUBORDINATED DEBT III	EQUITY	9,457,861.94	$	6,082,511.80
SUMMIT SUBORDINATED DEBT IV	EQUITY	22,453,001.67	$	22,299,804.84
SUMMIT VENTURE V LP	EQUITY	9,070,588.30	$	34,604.29
TCW CRESCENT MEZZ PRTNRS III	EQUITY	7,746,386.00	$	4,102,238.14
TCW DIRECT LENDING LLC	EQUITY	33,000,000.00	$	32,647,329.00
TCW ENERGY FUND XV, L.P.	EQUITY	102,941,942.31	$	98,926,588.91
TCW ENERGY PARTNERS XIV	EQUITY	55,503,601.01	$	32,134,142.83
THOMA CRESSEY FD VIII	EQUITY	14,739,609.51	$	2,187,136.96
THOMA CRESSEY FUND VII	EQUITY	12,072,133.80	$	6,724,588.98
THOMA CRESSEY VI	EQUITY	17,346,601.37	$	302,316.57
THOMAS H LEE EQUITY FUND VII	EQUITY	1,995,720.00	$	1,995,720.00
THOMAS MCNERNEY + PARTNERS MGT	EQUITY	25,112,475.49	$	7,798,277.46
THOMAS NCNERNEY + PTNRS II LP	EQUITY	28,317,984.21	$	23,602,190.30
TRAILHEAD FUND	EQUITY	13,014,187.35	$	14,087,740.68
VARDE FUND IX	EQUITY	673,712.00	$	34,843,679.26
VARDE FUND X LP	EQUITY	83,376,791.00	$	175,034,898.39
VARDE FUND XI, LP	EQUITY	200,000,000.00	$	231,781,200.00
VESTAR CAPITAL PARTNERS IV LP	EQUITY	5,782,264.82	$	1,135,012.33
VESTAR CAPITAL PARTNERS VI LP	EQUITY	46,014,975.28	$	66,376,969.96
VESTAR CAPITAL V LIMITED PNTR	EQUITY	54,755,215.27	$	53,751,278.40

WARBURG PINCUS EQUITY	EQUITY	24,589,447.00	$	1,379,910.59
WARBURG PINCUS PE XI LP	EQUITY	153,936,177.04	$	190,727,539.10
WARBURG PINCUS PRT EQT IX	EQUITY	3,004,915.33	$	16,209,504.91
WARBURG PINCUS PRT EQT XII	EQUITY	2,030,500.00	$	2,030,500.00
WARBURG PINCUS PRVT EQUITY X	EQUITY	55,270,395.10	$	81,796,757.98
WARBURG PINCUS VIII	EQUITY	3,170,830.46	$	25,774,190.52
WAYZATA OPPORTUNITIES FUND II	EQUITY	195.00	$	36,227,641.00
WAYZATA OPPORTUNITIES FUND III	EQUITY	54,210,000.00	$	48,949,353.18
WAYZATA OPPORTUNITIES FUND LLC	EQUITY	420,000.00	$	13,216,531.02
WELSH CARSON ANDERSON + STO	EQUITY	43,684,653.05	$	133,238.19
WELSH CARSON ANDERSON +STOWE X	EQUITY	42,269,340.70	$	35,788,774.46
WELSH CARSON ANDERSON STOWE	EQUITY	53,744,204.76	$	70,341,490.07
WELSH CARSON ANDERSON+STOWE IX	EQUITY	31,479,058.10	$	71,835.21
WELSH CARSON ANDRSN STOWE XII	EQUITY	30,951,462.00	$	29,231,644.01
WILLIAM BLAIR CAPITAL PTNR VII	EQUITY	26,345,733.72	$	2,257,012.66
WILLIAM BLAIR PARTNERS III LP	EQUITY	15,131,174.55	$	625,416.84
WINDJAMMER MEZZANINE EQUITY II	EQUITY	6,298,838.38	$	372,664.47
WINDJAMMER SENIOR EQUITY III	EQUITY	29,191,954.78	$	31,195,661.36
WINDJAMMER SENIOR EQUITY IV	EQUITY	47,817,843.15	$	38,592,777.03
EURO CURRENCY	CASH	142,198.99	$	154,470.77
Total Alternative Asset			**$**	**7,050,159,582.75**
Short Term Non-Retirement				
BARCLAYS CAP TRI PARTY A	CASH EQUIVALENT	41,000,000.00	$	41,000,000.00
CITIGROUP TRI PARTY A	CASH EQUIVALENT	20,000,000.00	$	20,000,000.00
DEUTSCHE TRI PARTY A	CASH EQUIVALENT	14,000,000.00	$	14,000,000.00
DEUTSCHE TRI PARTY C	CASH EQUIVALENT	20,000,000.00	$	20,000,000.00
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	1,000,000.00	$	999,983.33
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	2,000,000.00	$	1,998,186.66
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	1,000,000.00	$	999,957.00
FEDERAL FARM CREDIT BANK	CASH EQUIVALENT	1,000,000.00	$	1,000,000.00
FEDERAL FARM CREDIT BANK	CASH EQUIVALENT	1,125,000.00	$	1,125,000.00
FEDERAL FARM CREDIT BANK	CASH EQUIVALENT	500,000.00	$	500,004.97
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	1,200,000.00	$	1,200,000.00
GE CAPITAL TREASURY LLC	CASH EQUIVALENT	1,500,000.00	$	1,500,000.00
HSBC BANK PLC	CASH EQUIVALENT	1,000,000.00	$	1,000,000.00
JPM CHASETRI PARTY A	CASH EQUIVALENT	23,000,000.00	$	23,000,000.00
MERRILL LYNCH TRI PARTY A	CASH EQUIVALENT	26,371,000.00	$	26,371,000.00
SOCIETE GEN TRI PARTY A	CASH EQUIVALENT	25,000,000.00	$	25,000,000.00
STATE STREET BANK + TRUST CO	CASH EQUIVALENT	354,528,377.86	$	354,528,377.86
STATE STREET BANK + TRUST CO	CASH EQUIVALENT	18,834,910.96	$	18,834,910.96
WELLS FARGO BANK NA	CASH EQUIVALENT	3,500,000.00	$	3,500,000.00
FEDERAL HOME LOAN BANK	FIXED INCOME	2,000,000.00	$	1,999,854.00
JP MORGAN CHASE BANK NA	FIXED INCOME	2,000,000.00	$	1,999,500.00
SVENSKA HANDELSBANKEN AB	FIXED INCOME	2,000,000.00	$	1,999,712.00
Total Short Term Non-Retirement			**$**	**562,556,486.78**
International Equity				
3I GROUP PLC	EQUITY	232,533.00	$	1,650,589.75

3I GROUP PLC	EQUITY	473,888.00	$	3,363,800.73
3I GROUP PLC	EQUITY	345,278.00	$	2,450,887.95
3I GROUP PLC	EQUITY	41,655.00	$	295,679.82
3I GROUP PLC	EQUITY	162,057.00	$	1,150,329.73
58.COM INC ADR	EQUITY	2,500.00	$	164,900.00
AAC TECHNOLOGIES HOLDINGS IN	EQUITY	60,000.00	$	389,798.91
ABACUS PROPERTY GROUP	EQUITY	696,153.00	$	1,620,755.55
ABB LTD REG	EQUITY	549,492.00	$	9,859,017.30
ABB LTD REG	EQUITY	24,570.00	$	440,836.36
ABC MART INC	EQUITY	6,700.00	$	370,381.15
ABERDEEN ASSET MGMT PLC	EQUITY	242,824.00	$	1,035,757.79
ABERTIS INFRAESTRUCTURAS SA	EQUITY	120,785.00	$	1,890,718.06
ABN AMRO GROUP NV CVA	EQUITY	52,646.00	$	1,182,103.88
ABOITIZ EQUITY VENTURES INC	EQUITY	158,600.00	$	195,321.86
ABOITIZ POWER CORP	EQUITY	132,700.00	$	117,598.34
ABU DHABI COMMERCIAL BANK	EQUITY	135,384.00	$	242,902.41
ACC LTD	EQUITY	3,976.00	$	82,216.99
ACCOR SA	EQUITY	53,896.00	$	2,342,181.77
ACCOR SA	EQUITY	83,727.00	$	3,638,560.44
ACCOR SA	EQUITY	19,368.00	$	841,683.55
ACER INC	EQUITY	220,458.00	$	81,211.12
ACERINOX SA	EQUITY	162,026.00	$	1,657,475.31
ACOM CO LTD	EQUITY	106,100.00	$	506,267.09
ACOM CO LTD	EQUITY	110,300.00	$	526,307.83
ACS ACTIVIDADES CONS Y SERV	EQUITY	47,440.00	$	1,392,192.98
ACS ACTIVIDADES CONS Y SERV	EQUITY	11,504.00	$	337,600.93
ACTELION LTD REG	EQUITY	25,502.00	$	3,556,522.68
ACTELION LTD REG	EQUITY	35,048.00	$	4,887,812.99
ACTELION LTD REG	EQUITY	32,470.00	$	4,528,283.72
ACTELION LTD REG	EQUITY	2,314.00	$	322,711.69
ADANI PORTS AND SPECIAL ECON	EQUITY	44,503.00	$	175,371.67
ADARO ENERGY TBK PT	EQUITY	1,671,500.00	$	62,446.32
ADASTRIA CO LTD	EQUITY	25,100.00	$	1,418,845.34
ADECCO SA REG	EQUITY	41,303.00	$	2,842,933.77
ADECCO SA REG	EQUITY	52,880.00	$	3,639,792.21
ADECCO SA REG	EQUITY	21,749.00	$	1,497,009.09
ADECCO SA REG	EQUITY	5,978.00	$	411,472.73
ADIDAS AG	EQUITY	51,918.00	$	5,070,791.33
ADIDAS AG	EQUITY	6,751.00	$	659,365.00
ADIDAS AG	EQUITY	23,896.00	$	2,333,904.03
ADITYA BIRLA NUVO LTD	EQUITY	1,981.00	$	64,589.77
ADMIRAL GROUP PLC	EQUITY	55,475.00	$	1,356,474.92
ADMIRAL GROUP PLC	EQUITY	125,055.00	$	3,057,845.35
ADP	EQUITY	7,165.00	$	834,374.01
ADVANCED INFO SERVICE FOR RG	EQUITY	77,700.00	$	328,203.42
ADVANCED INFO SERVICE FOR RG	EQUITY	897,400.00	$	3,790,601.64
ADVANCED SEMICONDUCTOR E ADR	EQUITY	50,056.00	$	283,817.52
ADVANCED SEMICONDUCTOR ENGR	EQUITY	438,000.00	$	506,712.94
ADVANCED SEMICONDUCTOR ENGR	EQUITY	5,039,000.00	$	5,829,512.59

ADVANTECH CO LTD	EQUITY	24,187.00	$	155,738.74
ADVANTECH CO LTD	EQUITY	110,000.00	$	708,283.86
AEGON NV	EQUITY	454,604.00	$	2,582,764.03
AENA SA	EQUITY	17,525.00	$	2,006,542.79
AEON CO LTD	EQUITY	167,900.00	$	2,607,233.88
AEON FINANCIAL SERVICE CO LT	EQUITY	27,400.00	$	620,910.26
AEON FINANCIAL SERVICE CO LT	EQUITY	3,100.00	$	70,248.97
AEON FINANCIAL SERVICE CO LT	EQUITY	5,800.00	$	131,433.56
AEON MALL CO LTD	EQUITY	27,100.00	$	469,482.52
AEON MALL CO LTD	EQUITY	2,600.00	$	45,042.60
AEON MALL CO LTD	EQUITY	47,080.00	$	815,617.61
AERCAP HOLDINGS NV	EQUITY	21,928.00	$	946,412.48
AERCAP HOLDINGS NV	EQUITY	101,110.00	$	4,363,907.60
AES CORP	EQUITY	394,600.00	$	3,776,322.00
AFREN PLC	EQUITY	969.00	$	25.50
AFRICAN BANK INVESTMENTS LTD	EQUITY	102,729.00	$	2,055.18
AGEAS	EQUITY	57,610.00	$	2,678,498.65
AGEAS	EQUITY	13,863.00	$	644,541.34
AGFA GEVAERT NV	EQUITY	1,182.00	$	6,728.19
AGGREKO PLC	EQUITY	64,113.00	$	863,694.92
AGGREKO PLC	EQUITY	50,065.00	$	674,448.02
AGL ENERGY LTD	EQUITY	170,659.00	$	2,244,866.20
AGL ENERGY LTD	EQUITY	13,340.00	$	175,475.74
AGNICO EAGLE MINES LTD	EQUITY	54,100.00	$	1,416,468.94
AGRICULTURAL BANK OF CHINA H	EQUITY	1,786,000.00	$	730,517.47
AGRIUM INC	EQUITY	35,800.00	$	3,187,233.46
AGRIUM INC	EQUITY	5,000.00	$	445,144.34
AGRIUM INC	EQUITY	16,000.00	$	1,424,461.88
AGUAS ANDINAS SA A	EQUITY	126,989.00	$	64,695.21
AIA GROUP LTD	EQUITY	2,988,821.00	$	17,971,143.60
AIA GROUP LTD	EQUITY	1,473,000.00	$	8,856,835.03
AIA GROUP LTD	EQUITY	2,652,600.00	$	15,949,518.40
AIA GROUP LTD	EQUITY	1,318,600.00	$	7,928,460.74
AIA GROUP LTD	EQUITY	523,800.00	$	3,149,497.75
AIA GROUP LTD	EQUITY	219,600.00	$	1,320,407.99
AIA GROUP LTD	EQUITY	620,200.00	$	3,729,130.40
AIN HOLDINGS INC	EQUITY	7,200.00	$	347,146.60
AIN HOLDINGS INC	EQUITY	8,400.00	$	405,004.36
AIR CANADA	EQUITY	375,773.00	$	2,761,962.66
AIR CHINA LTD H	EQUITY	170,000.00	$	134,242.56
AIR FRANCE KLM	EQUITY	262,239.00	$	1,999,789.02
AIR LIQUIDE SA	EQUITY	85,584.00	$	9,636,330.22
AIR NEW ZEALAND LTD	EQUITY	181,376.00	$	366,922.37
AIR WATER INC	EQUITY	34,000.00	$	552,840.93
AIRASIA BHD	EQUITY	107,600.00	$	32,328.87
AIRBUS GROUP SE	EQUITY	146,324.00	$	9,855,009.36
AIRBUS GROUP SE	EQUITY	50,375.00	$	3,392,786.53
AIRBUS GROUP SE	EQUITY	67,169.00	$	4,523,872.53
AIRBUS GROUP SE	EQUITY	56,700.00	$	3,818,779.09

AIRBUS GROUP SE	EQUITY	12,297.00	$	828,210.34
AIRBUS GROUP SE	EQUITY	51,925.00	$	3,497,179.97
AIRPORTS OF THAILAND PCL FOR	EQUITY	29,400.00	$	282,684.45
AIRTAC INTERNATIONAL GROUP	EQUITY	805,664.00	$	3,728,222.61
AISIN SEIKI CO LTD	EQUITY	43,600.00	$	1,899,197.81
AJINOMOTO CO INC	EQUITY	150,000.00	$	3,590,548.24
AKBANK T.A.S.	EQUITY	140,588.00	$	322,709.15
AKBANK T.A.S.	EQUITY	4,293,737.00	$	9,855,949.40
AKR CORPORINDO TBK PT	EQUITY	4,104,600.00	$	2,136,416.76
AKZO NOBEL	EQUITY	61,843.00	$	4,143,665.61
AKZO NOBEL	EQUITY	47,839.00	$	3,205,355.81
AKZO NOBEL	EQUITY	63,427.00	$	4,249,798.34
ALCATEL LUCENT SA	EQUITY	669,037.00	$	2,652,728.41
ALDAR PROPERTIES PJSC	EQUITY	250,903.00	$	158,479.43
ALFA LAVAL AB	EQUITY	79,251.00	$	1,457,061.77
ALFA LAVAL AB	EQUITY	163,336.00	$	3,002,998.60
ALFA S.A.B. A	EQUITY	221,800.00	$	438,305.15
ALFA S.A.B. A	EQUITY	3,126,153.00	$	6,177,677.91
ALFRESA HOLDINGS CORP	EQUITY	41,600.00	$	831,688.77
ALFRESA HOLDINGS CORP	EQUITY	246,500.00	$	4,928,155.78
ALFRESA HOLDINGS CORP	EQUITY	151,200.00	$	3,022,868.78
ALFRESA HOLDINGS CORP	EQUITY	37,500.00	$	749,719.44
ALFRESA HOLDINGS CORP	EQUITY	33,300.00	$	665,750.86
ALIBABA GROUP HOLDING SP ADR	EQUITY	36,600.00	$	2,974,482.00
ALIBABA GROUP HOLDING SP ADR	EQUITY	49,700.00	$	4,039,119.00
ALIBABA GROUP HOLDING SP ADR	EQUITY	30,500.00	$	2,478,735.00
ALIBABA HEALTH INFORMATION T	EQUITY	196,000.00	$	135,806.40
ALIBABA PICTURES GROUP LTD	EQUITY	740,000.00	$	182,370.66
ALIMENTATION COUCHE TARD B	EQUITY	103,500.00	$	4,538,323.37
ALIMENTATION COUCHE TARD B	EQUITY	2,200.00	$	96,466.78
ALIMENTATION COUCHE TARD B	EQUITY	23,000.00	$	1,008,516.31
ALIMENTATION COUCHE TARD B	EQUITY	42,528.00	$	1,864,790.50
ALIMENTATION COUCHE TARD B	EQUITY	37,200.00	$	1,631,165.50
ALIOR BANK SA	EQUITY	1,442.00	$	24,283.16
ALLIANCE FINANCIAL GROUP BHD	EQUITY	75,400.00	$	62,518.69
ALLIANCE GLOBAL GROUP INC	EQUITY	181,100.00	$	61,963.87
ALLIANZ SE REG	EQUITY	113,396.00	$	20,146,428.68
ALLIANZ SE REG	EQUITY	35,803.00	$	6,360,917.37
ALLIANZ SE REG	EQUITY	4,835.00	$	859,007.22
ALLIANZ SE REG	EQUITY	23,150.00	$	4,112,930.12
ALLIANZ SE REG	EQUITY	39,380.00	$	6,996,422.81
ALLIANZ SE REG	EQUITY	22,398.00	$	3,979,326.52
ALLIANZ SE REG	EQUITY	22,878.00	$	4,064,605.41
ALMIRALL SA	EQUITY	4,771.00	$	96,554.40
ALPHA BANK AE	EQUITY	6,112.00	$	16,532.27
ALPS ELECTRIC CO LTD	EQUITY	42,700.00	$	1,176,694.79
ALPS ELECTRIC CO LTD	EQUITY	25,200.00	$	694,442.83
ALS LTD	EQUITY	298,966.00	$	820,022.92
ALTAGAS LTD	EQUITY	32,000.00	$	711,827.80

ALTICE NV A	EQUITY	63,270.00	$	910,675.18
ALTICE NV A	EQUITY	83,024.00	$	1,195,003.89
ALTICE NV B	EQUITY	21,090.00	$	306,994.90
ALTICE NV B	EQUITY	43,150.00	$	628,109.53
ALUMINA LTD	EQUITY	590,462.00	$	496,177.17
ALUMINA LTD	EQUITY	1,961,956.00	$	1,648,671.33
ALUMINUM CORP OF CHINA LTD H	EQUITY	374,000.00	$	124,503.40
AMADA HOLDINGS CO LTD	EQUITY	83,000.00	$	803,125.65
AMADA HOLDINGS CO LTD	EQUITY	9,600.00	$	92,891.64
AMADEUS IT HOLDING SA A SHS	EQUITY	112,318.00	$	4,964,019.39
AMADEUS IT HOLDING SA A SHS	EQUITY	130,317.00	$	5,759,505.29
AMADEUS IT HOLDING SA A SHS	EQUITY	40,955.00	$	1,810,051.95
AMADEUS IT HOLDING SA A SHS	EQUITY	82,200.00	$	3,632,920.76
AMADEUS IT HOLDING SA A SHS	EQUITY	50,968.00	$	2,252,587.65
AMBEV SA	EQUITY	344,821.00	$	1,555,780.06
AMBUJA CEMENTS LTD	EQUITY	54,510.00	$	167,675.54
AMCOR LIMITED	EQUITY	293,835.00	$	2,873,198.51
AMCOR LIMITED	EQUITY	58,348.00	$	570,542.61
AMCOR LIMITED	EQUITY	234,988.00	$	2,297,776.55
AMCOR LIMITED	EQUITY	125,691.00	$	1,229,040.77
AMEC FOSTER WHEELER PLC	EQUITY	99,072.00	$	626,289.38
AMEC FOSTER WHEELER PLC	EQUITY	108,231.00	$	684,188.53
AMEC FOSTER WHEELER PLC	EQUITY	134,734.00	$	851,728.78
AMER SPORTS OYJ	EQUITY	15,281.00	$	447,695.27
AMERICA MOVIL SAB DE C SER L	EQUITY	1,251,980.00	$	877,125.03
AMERICA MOVIL SPN ADR CL L	EQUITY	50,082.00	$	704,152.92
AMERICA MOVIL SPN ADR CL L	EQUITY	807,600.00	$	11,354,856.00
AMMB HOLDINGS BHD	EQUITY	169,300.00	$	178,625.60
AMOREPACIFIC CORP	EQUITY	2,530.00	$	894,362.71
AMOREPACIFIC CORP	EQUITY	19,721.00	$	6,971,433.63
AMOREPACIFIC CORP PREF	EQUITY	310.00	$	60,807.64
AMOREPACIFIC GROUP	EQUITY	1,970.00	$	248,654.64
AMP LTD	EQUITY	722,978.00	$	3,066,595.37
AMP LTD	EQUITY	1,058,222.00	$	4,488,571.83
AMP LTD	EQUITY	118,705.00	$	503,501.08
AMP LTD	EQUITY	504,016.00	$	2,137,842.55
AMP LTD	EQUITY	152,086.00	$	645,090.48
AMPLIFON SPA	EQUITY	13,871.00	$	120,469.21
AMUSE INC	EQUITY	2,700.00	$	124,119.87
ANA HOLDINGS INC	EQUITY	298,000.00	$	867,035.21
ANA HOLDINGS INC	EQUITY	235,000.00	$	683,735.82
ANA HOLDINGS INC	EQUITY	124,000.00	$	360,779.75
ANADOLU EFES BIRACILIK VE	EQUITY	16,506.00	$	106,822.32
ANGLO AMERICAN PLATINUM LTD	EQUITY	4,153.00	$	49,673.58
ANGLO AMERICAN PLC	EQUITY	338,636.00	$	1,494,601.84
ANGLOGOLD ASHANTI LTD	EQUITY	29,773.00	$	204,167.60
ANHEUSER BUSCH INBEV SA/NV	EQUITY	198,820.00	$	24,707,902.62
ANHEUSER BUSCH INBEV SA/NV	EQUITY	59,560.00	$	7,401,683.33
ANHEUSER BUSCH INBEV SA/NV	EQUITY	31,645.00	$	3,932,610.29

ANHEUSER BUSCH INBEV SA/NV	EQUITY	20,462.00	$	2,542,868.44
ANHEUSER BUSCH INBEV SA/NV	EQUITY	58,192.00	$	7,231,678.25
ANHEUSER BUSCH INBEV SA/NV	EQUITY	51,744.00	$	6,430,367.73
ANHEUSER BUSCH INBEV ST VVPR	EQUITY	78,944.00	$	85.75
ANHUI CONCH CEMENT CO LTD H	EQUITY	102,000.00	$	274,407.59
ANHUI CONCH CEMENT CO LTD H	EQUITY	593,199.00	$	1,595,865.78
ANICOM HOLDINGS INC	EQUITY	143,200.00	$	3,874,774.51
ANSELL LTD	EQUITY	334,595.00	$	5,216,803.24
ANSELL LTD	EQUITY	56,823.00	$	885,949.91
ANTA SPORTS PRODUCTS LTD	EQUITY	67,000.00	$	184,138.37
ANTOFAGASTA PLC	EQUITY	100,363.00	$	694,212.23
AOZORA BANK LTD	EQUITY	281,000.00	$	988,095.93
AP MOELLER MAERSK A/S A	EQUITY	937.00	$	1,210,497.39
AP MOELLER MAERSK A/S B	EQUITY	1,739.00	$	2,271,903.84
AP MOELLER MAERSK A/S B	EQUITY	792.00	$	1,034,702.61
AP MOELLER MAERSK A/S B	EQUITY	1,867.00	$	2,439,128.50
APA GROUP	EQUITY	287,098.00	$	1,813,062.32
APA GROUP	EQUITY	77,754.00	$	491,026.92
APERAM	EQUITY	13,358.00	$	477,260.07
APOLLO HOSPITALS 144A GDR	EQUITY	16,800.00	$	372,397.20
APOLLO HOSPITALS ENTERPRISE	EQUITY	4,641.00	$	102,730.74
APOLLO HOSPITALS ENTERPRISE	EQUITY	167,668.00	$	3,711,410.78
ARABTEC HOLDING CO PJSC	EQUITY	190,381.00	$	64,790.70
ARC RESOURCES LTD	EQUITY	77,300.00	$	929,313.94
ARC RESOURCES LTD	EQUITY	37,700.00	$	453,235.91
ARCA CONTINENTAL SAB DE CV	EQUITY	27,300.00	$	165,480.41
ARCELIK A.S.	EQUITY	16,422.00	$	78,597.85
ARCELIK A.S.	EQUITY	721,513.00	$	3,453,256.11
ARCELORMITTAL	EQUITY	240,630.00	$	1,018,661.67
ARCELORMITTAL	EQUITY	143,564.00	$	607,751.09
ARCLAND SAKAMOTO CO LTD	EQUITY	4,200.00	$	97,864.42
ARCOS DORADOS HOLDINGS INC A	EQUITY	226,200.00	$	703,482.00
ARISTOCRAT LEISURE LTD	EQUITY	132,567.00	$	984,745.51
ARKEMA	EQUITY	18,694.00	$	1,311,648.03
ARKEMA	EQUITY	16,931.00	$	1,187,948.69
ARM HOLDINGS PLC	EQUITY	341,858.00	$	5,235,152.84
ARM HOLDINGS PLC	EQUITY	240,000.00	$	3,675,317.48
ARM HOLDINGS PLC	EQUITY	31,268.00	$	478,832.61
ARYZTA AG	EQUITY	24,224.00	$	1,234,189.81
ASAHI GLASS CO LTD	EQUITY	253,000.00	$	1,463,801.49
ASAHI GLASS CO LTD	EQUITY	30,000.00	$	173,573.30
ASAHI GLASS CO LTD	EQUITY	127,000.00	$	734,793.63
ASAHI GROUP HOLDINGS LTD	EQUITY	103,100.00	$	3,255,969.91
ASAHI GROUP HOLDINGS LTD	EQUITY	54,700.00	$	1,727,464.15
ASAHI GROUP HOLDINGS LTD	EQUITY	50,700.00	$	1,601,141.36
ASAHI GROUP HOLDINGS LTD	EQUITY	10,100.00	$	318,965.04
ASAHI KASEI CORP	EQUITY	315,000.00	$	2,154,815.25
ASCENDAS REAL ESTATE INV TRT	EQUITY	532,335.00	$	855,548.44
ASCENDAS REAL ESTATE INV TRT	EQUITY	40,000.00	$	64,286.47

ASCENDAS REAL ESTATE INVT RTS	EQUITY	19,962.00	$	872.41
ASCENDAS REAL ESTATE INVT RTS	EQUITY	1,500.00	$	65.56
ASCIANO LTD	EQUITY	220,823.00	$	1,404,166.40
ASHOK LEYLAND LTD	EQUITY	55,228.00	$	73,379.93
ASHOK LEYLAND LTD	EQUITY	6,788,202.00	$	9,019,298.34
ASHTEAD GROUP PLC	EQUITY	127,449.00	$	2,102,009.09
ASIA CEMENT CORP	EQUITY	173,400.00	$	144,645.17
ASIAN PAINTS LTD	EQUITY	22,960.00	$	306,295.29
ASICS CORP	EQUITY	42,900.00	$	900,117.21
ASM PACIFIC TECHNOLOGY	EQUITY	66,600.00	$	523,766.64
ASM PACIFIC TECHNOLOGY	EQUITY	4,100.00	$	32,243.89
ASML HOLDING NV	EQUITY	86,935.00	$	7,795,814.97
ASML HOLDING NV	EQUITY	9,201.00	$	825,091.09
ASML HOLDING NV	EQUITY	61,548.00	$	5,519,259.45
ASML HOLDING NV	EQUITY	23,367.00	$	2,095,413.91
ASML HOLDING NV	EQUITY	42,262.00	$	3,789,805.40
ASML HOLDING NV	EQUITY	7,803.00	$	699,726.74
ASPEN PHARMACARE HOLDINGS LT	EQUITY	23,422.00	$	467,790.04
ASSA ABLOY AB B	EQUITY	241,713.00	$	5,103,422.53
ASSA ABLOY AB B	EQUITY	395,617.00	$	8,352,884.25
ASSA ABLOY AB B	EQUITY	102,669.00	$	2,167,708.35
ASSICURAZIONI GENERALI	EQUITY	284,995.00	$	5,238,264.05
ASSICURAZIONI GENERALI	EQUITY	239,100.00	$	4,394,704.94
ASSICURAZIONI GENERALI	EQUITY	106,442.00	$	1,956,424.86
ASSOCIATED BRITISH FOODS PLC	EQUITY	88,207.00	$	4,344,877.81
ASSOCIATED BRITISH FOODS PLC	EQUITY	4,030.00	$	198,508.71
ASTELLAS PHARMA INC	EQUITY	542,000.00	$	7,801,429.82
ASTELLAS PHARMA INC	EQUITY	48,500.00	$	698,098.42
ASTELLAS PHARMA INC	EQUITY	267,800.00	$	3,854,654.81
ASTELLAS PHARMA INC	EQUITY	231,400.00	$	3,330,721.14
ASTELLAS PHARMA INC	EQUITY	77,500.00	$	1,115,518.10
ASTELLAS PHARMA INC	EQUITY	249,700.00	$	3,594,127.35
ASTELLAS PHARMA INC	EQUITY	27,500.00	$	395,829.00
ASTRA AGRO LESTARI TBK PT	EQUITY	28,500.00	$	32,769.31
ASTRA INTERNATIONAL TBK PT	EQUITY	1,482,000.00	$	645,048.97
ASTRA INTERNATIONAL TBK PT	EQUITY	12,751,800.00	$	5,550,293.80
ASTRAZENECA PLC	EQUITY	313,462.00	$	21,328,769.99
ASTRAZENECA PLC	EQUITY	64,571.00	$	4,426,972.93
ASTRAZENECA PLC	EQUITY	113,713.00	$	7,737,328.36
ASTRAZENECA PLC	EQUITY	88,150.00	$	5,997,955.33
ASTRAZENECA PLC	EQUITY	28,925.00	$	1,968,132.26
ASTRO MALAYSIA HOLDINGS BHD	EQUITY	119,200.00	$	76,625.60
ASTRO MALAYSIA HOLDINGS BHD	EQUITY	620,200.00	$	398,684.52
ASUSTEK COMPUTER INC	EQUITY	53,000.00	$	438,883.31
ASX LTD	EQUITY	52,488.00	$	1,621,447.36
ASX LTD	EQUITY	3,573.00	$	110,376.30
ATCO LTD CLASS I	EQUITY	16,800.00	$	431,761.57
ATKINS (WS) PLC	EQUITY	138,000.00	$	3,307,255.13
ATLANTIA SPA	EQUITY	103,848.00	$	2,763,847.07

ATLAS COPCO AB A SHS	EQUITY	164,537.00	$	4,067,268.14
ATLAS COPCO AB B SHS	EQUITY	97,276.00	$	2,253,457.97
ATOS SE	EQUITY	22,473.00	$	1,890,741.95
ATOS SE	EQUITY	3,986.00	$	335,357.87
ATOS SE	EQUITY	1,764.00	$	148,412.26
AU OPTRONICS CORP	EQUITY	688,000.00	$	203,800.65
AUCKLAND INTL AIRPORT LTD	EQUITY	210,934.00	$	830,331.13
AUCKLAND INTL AIRPORT LTD	EQUITY	130,145.00	$	512,309.28
AURIZON HOLDINGS LTD	EQUITY	507,874.00	$	1,618,426.31
AUROBINDO PHARMA LTD	EQUITY	20,926.00	$	276,662.08
AURUBIS AG	EQUITY	9,054.00	$	462,016.05
AUSNET SERVICES	EQUITY	523,850.00	$	565,973.69
AUST AND NZ BANKING GROUP	EQUITY	700,622.00	$	14,236,969.19
AUST AND NZ BANKING GROUP	EQUITY	4,155.00	$	84,431.56
AUST AND NZ BANKING GROUP	EQUITY	108,327.00	$	2,201,255.69
AUST AND NZ BANKING GROUP	EQUITY	195,214.00	$	3,966,840.47
AUST AND NZ BANKING GROUP	EQUITY	69,799.00	$	1,418,348.57
AUSTEVOLL SEAFOOD ASA	EQUITY	10,236.00	$	62,447.42
AUTO TRADER GROUP PLC	EQUITY	185,327.00	$	1,212,801.53
AVICHINA INDUSTRY + TECH H	EQUITY	164,000.00	$	129,081.37
AVIVA PLC	EQUITY	988,576.00	$	7,518,441.67
AVIVA PLC	EQUITY	86,756.00	$	659,807.57
AVIVA PLC	EQUITY	305,718.00	$	2,325,084.72
AXA SA	EQUITY	490,494.00	$	13,443,140.47
AXA SA	EQUITY	108,665.00	$	2,978,219.63
AXA SA	EQUITY	104,275.00	$	2,857,901.37
AXA SA	EQUITY	157,630.00	$	4,320,220.50
AXA SA	EQUITY	21,971.00	$	602,166.88
AXA SA	EQUITY	137,400.00	$	3,765,769.82
AXA SA	EQUITY	178,596.00	$	4,894,842.99
AXEL SPRINGER SE	EQUITY	11,780.00	$	656,978.17
AXEL SPRINGER SE	EQUITY	42,693.00	$	2,381,016.06
AXEL SPRINGER SE	EQUITY	16,856.00	$	940,069.96
AXFOOD AB	EQUITY	13,079.00	$	227,741.47
AXIATA GROUP BERHAD	EQUITY	217,308.00	$	324,430.95
AYALA CORPORATION	EQUITY	14,460.00	$	232,318.78
AYALA LAND INC	EQUITY	420,600.00	$	307,930.51
AZ. BGP HOLDINGS	EQUITY	2,354,734.00	$	-
AZ. BGP HOLDINGS	EQUITY	138,098.00	$	-
AZBIL CORP	EQUITY	55,700.00	$	1,442,333.43
AZRIELI GROUP	EQUITY	11,106.00	$	413,865.15
B2W CIA DIGITAL	EQUITY	5,800.00	$	22,327.71
BABCOCK INTL GROUP PLC	EQUITY	62,343.00	$	933,575.56
BAE SYSTEMS PLC	EQUITY	793,939.00	$	5,846,253.40
BAE SYSTEMS PLC	EQUITY	582,860.00	$	4,291,950.97
BAIDU INC SPON ADR	EQUITY	10,100.00	$	1,909,304.00
BAJAJ AUTO LTD	EQUITY	6,816.00	$	261,796.22
BALOISE HOLDING AG REG	EQUITY	13,537.00	$	1,725,595.60
BANCA IFIS SPA	EQUITY	25,207.00	$	789,433.57

BANCA MONTE DEI PASCHI SIENA	EQUITY	579,832.00	$	776,001.70
BANCA POPOLARE DI MILANO	EQUITY	1,498,024.00	$	1,498,746.52
BANCO BILBAO VIZCAYA ARGENTA	EQUITY	1,605,450.00	$	11,752,818.46
BANCO BRADESCO ADR	EQUITY	677,774.00	$	3,260,092.94
BANCO BRADESCO S.A.	EQUITY	34,056.00	$	176,467.11
BANCO BRADESCO SA	EQUITY	1,115.00	$	366.38
BANCO BRADESCO SA	EQUITY	6,906.00	$	3,613.38
BANCO BRADESCO SA	EQUITY	29,470.00	$	15,419.37
BANCO BRADESCO SA PREF	EQUITY	210,824.00	$	1,027,408.97
BANCO BRADESCO SA PREF	EQUITY	899,668.00	$	4,384,353.63
BANCO COMERCIAL PORTUGUES R	EQUITY	8,583,728.00	$	455,968.24
BANCO DE CHILE	EQUITY	1,170,062.00	$	120,011.44
BANCO DE CREDITO E INVERSION	EQUITY	1,999.00	$	75,604.29
BANCO DE SABADELL SA	EQUITY	1,227,992.00	$	2,181,037.24
BANCO DO BRASIL S.A.	EQUITY	63,900.00	$	238,075.45
BANCO POPOLARE SC	EQUITY	83,038.00	$	1,155,515.56
BANCO POPOLARE SC	EQUITY	103,262.00	$	1,436,942.70
BANCO POPULAR ESPANOL	EQUITY	440,354.00	$	1,455,639.01
BANCO SANTANDER BRASIL UNIT	EQUITY	32,600.00	$	132,171.63
BANCO SANTANDER CHILE	EQUITY	4,142,227.00	$	185,891.64
BANCO SANTANDER SA	EQUITY	3,599,331.00	$	17,821,567.29
BANCO SANTANDER SA	EQUITY	56,128.00	$	277,909.68
BANCO SANTANDER SA	EQUITY	210,532.00	$	1,042,418.78
BANCOLOMBIA SA PREF	EQUITY	26,171.00	$	178,073.27
BANDAI NAMCO HOLDINGS INC	EQUITY	42,800.00	$	912,250.72
BANDAI NAMCO HOLDINGS INC	EQUITY	127,950.00	$	2,727,160.73
BANDAI NAMCO HOLDINGS INC	EQUITY	14,000.00	$	298,399.77
BANDO CHEMICAL INDUSTRIES	EQUITY	13,000.00	$	54,682.24
BANGKOK BANK PUBLIC CO NVDR	EQUITY	49,311.00	$	208,973.95
BANGKOK BANK PUBLIC CO NVDR	EQUITY	974,700.00	$	4,130,658.61
BANGKOK DUSIT MED SERVICE F	EQUITY	185,000.00	$	114,644.99
BANK CENTRAL ASIA TBK PT	EQUITY	904,000.00	$	872,194.41
BANK DANAMON INDONESIA TBK	EQUITY	249,000.00	$	57,801.96
BANK HANDLOWY W WARSZAWIE SA	EQUITY	1,440.00	$	26,218.62
BANK HAPOALIM BM	EQUITY	238,455.00	$	1,231,787.18
BANK LEUMI LE ISRAEL	EQUITY	346,503.00	$	1,202,192.34
BANK MANDIRI PERSERO TBK PT	EQUITY	660,000.00	$	442,872.69
BANK MANDIRI PERSERO TBK PT	EQUITY	3,568,649.00	$	2,394,632.08
BANK MILLENNIUM SA	EQUITY	18,719.00	$	26,355.78
BANK MUSCAT SAOG 144A SP GDR	EQUITY	118,614.00	$	581,600.03
BANK MUSCAT SAOG GDR REG S	EQUITY	287,142.00	$	1,407,943.37
BANK NEGARA INDONESIA PERSER	EQUITY	567,000.00	$	205,247.01
BANK OF CHINA LTD H	EQUITY	5,816,000.00	$	2,596,512.33
BANK OF CHINA LTD H	EQUITY	10,584,073.00	$	4,725,185.01
BANK OF CHINA LTD H	EQUITY	29,502,000.00	$	13,170,960.56
BANK OF COMMUNICATIONS CO H	EQUITY	680,000.00	$	479,061.70
BANK OF EAST ASIA	EQUITY	309,298.00	$	1,151,364.46
BANK OF IRELAND	EQUITY	6,699,058.00	$	2,459,689.14
BANK OF IRELAND	EQUITY	14,127,312.00	$	5,187,116.76

BANK OF IRELAND	EQUITY	18,551,153.00	$	6,811,415.83
BANK OF IRELAND	EQUITY	3,010,477.00	$	1,105,355.06
BANK OF IRELAND	EQUITY	2,508,500.00	$	921,044.46
BANK OF KYOTO LTD/THE	EQUITY	75,000.00	$	704,518.06
BANK OF MONTREAL	EQUITY	161,100.00	$	9,055,278.96
BANK OF MONTREAL	EQUITY	39,300.00	$	2,209,015.91
BANK OF MONTREAL	EQUITY	17,300.00	$	972,416.67
BANK OF MONTREAL	EQUITY	14,183.00	$	797,213.04
BANK OF NOVA SCOTIA	EQUITY	301,500.00	$	12,148,121.09
BANK OF NOVA SCOTIA	EQUITY	25,500.00	$	1,027,453.03
BANK OF NOVA SCOTIA	EQUITY	25,952.00	$	1,045,665.14
BANK OF QUEENSLAND LTD	EQUITY	86,190.00	$	874,143.02
BANK OF THE PHILIPPINE ISLAN	EQUITY	53,407.00	$	95,168.99
BANK OF YOKOHAMA LTD/THE	EQUITY	276,000.00	$	1,711,821.77
BANK OF YOKOHAMA LTD/THE	EQUITY	224,000.00	$	1,389,304.63
BANK OF YOKOHAMA LTD/THE	EQUITY	28,000.00	$	173,663.08
BANK PEKAO SA	EQUITY	9,964.00	$	362,079.54
BANK PEKAO SA	EQUITY	113,431.00	$	4,121,943.43
BANK RAKYAT INDONESIA PERSER	EQUITY	804,000.00	$	666,354.73
BANK RAKYAT INDONESIA PERSER	EQUITY	2,553,700.00	$	2,116,505.08
BANK ZACHODNI WBK SA	EQUITY	1,936.00	$	139,232.96
BANKIA SA	EQUITY	1,117,075.00	$	1,303,276.01
BANKINTER SA	EQUITY	173,933.00	$	1,236,445.75
BANKINTER SA	EQUITY	152,741.00	$	1,085,797.17
BANPU PUBLIC CO LTD FOR REG	EQUITY	229,000.00	$	100,547.45
BARCLAYS AFRICA GROUP LTD	EQUITY	28,353.00	$	262,551.84
BARCLAYS PLC	EQUITY	4,179,381.00	$	13,484,218.97
BARCLAYS PLC	EQUITY	1,552,024.00	$	5,007,399.77
BARCLAYS PLC	EQUITY	852,409.00	$	2,750,184.68
BARCLAYS PLC	EQUITY	1,109,608.00	$	3,580,003.17
BARCLAYS PLC	EQUITY	953,690.00	$	3,076,954.41
BARCLAYS PLC	EQUITY	633,422.00	$	2,043,652.15
BARCLAYS PLC	EQUITY	2,113,460.00	$	6,818,798.62
BARLOWORLD LTD	EQUITY	18,392.00	$	73,553.76
BARRATT DEVELOPMENTS PLC	EQUITY	244,094.00	$	2,252,161.39
BARRATT DEVELOPMENTS PLC	EQUITY	105,938.00	$	977,449.15
BARRATT DEVELOPMENTS PLC	EQUITY	20,955.00	$	193,343.72
BARRICK GOLD CORP	EQUITY	281,257.00	$	2,073,336.46
BARRY CALLEBAUT AG REG	EQUITY	745.00	$	816,448.55
BARWA REAL ESTATE CO	EQUITY	7,744.00	$	85,045.16
BASF SE	EQUITY	227,926.00	$	17,509,990.40
BASF SE	EQUITY	64,608.00	$	4,963,389.26
BASF SE	EQUITY	34,720.00	$	2,667,299.33
BAYER AG REG	EQUITY	205,192.00	$	25,811,828.50
BAYER AG REG	EQUITY	36,485.00	$	4,589,577.39
BAYER AG REG	EQUITY	35,559.00	$	4,473,092.57
BAYER AG REG	EQUITY	40,487.00	$	5,093,003.14
BAYER AG REG	EQUITY	2,074.00	$	260,895.81
BAYER AG REG	EQUITY	33,911.00	$	4,265,784.81

BAYER AG REG	EQUITY	36,541.00	$	4,596,621.82
BAYERISCHE MOTOREN WERKE AG	EQUITY	82,156.00	$	8,713,093.26
BAYERISCHE MOTOREN WERKE AG	EQUITY	56,575.00	$	6,000,088.26
BAYERISCHE MOTOREN WERKE PRF	EQUITY	13,157.00	$	1,106,378.50
BB SEGURIDADE PARTICIPACOES	EQUITY	48,290.00	$	296,972.06
BCE INC	EQUITY	35,703.00	$	1,374,042.46
BDO UNIBANK INC	EQUITY	102,859.00	$	229,522.79
BDO UNIBANK INC	EQUITY	1,331,420.00	$	2,970,972.27
BE SEMICONDUCTOR INDUSTRIES	EQUITY	13,418.00	$	270,530.07
BEAZLEY PLC	EQUITY	59,808.00	$	344,406.05
BEC WORLD PCL FOREIGN	EQUITY	69,600.00	$	58,991.25
BEIERSDORF AG	EQUITY	25,106.00	$	2,295,266.08
BEIERSDORF AG	EQUITY	19,308.00	$	1,765,195.47
BEIJING CAPITAL INTL AIRPO H	EQUITY	158,000.00	$	170,636.70
BEIJING ENTERPRISES HLDGS	EQUITY	41,000.00	$	248,640.35
BEIJING ENTERPRISES HLDGS	EQUITY	1,341,500.00	$	8,135,390.93
BEIJING ENTERPRISES WATER GR	EQUITY	334,000.00	$	234,872.87
BELLE INTERNATIONAL HOLDINGS	EQUITY	372,000.00	$	279,354.59
BELLWAY PLC	EQUITY	103,215.00	$	4,314,367.28
BENDIGO AND ADELAIDE BANK	EQUITY	117,192.00	$	1,018,893.31
BENDIGO AND ADELAIDE BANK	EQUITY	53,617.00	$	466,158.12
BENESSE HOLDINGS INC	EQUITY	17,300.00	$	501,907.81
BERENDSEN PLC	EQUITY	88,246.00	$	1,403,409.93
BERENDSEN PLC	EQUITY	29,890.00	$	475,352.11
BERJAYA SPORTS TOTO BHD	EQUITY	38,239.00	$	27,164.07
BERKELEY GROUP HOLDINGS	EQUITY	7,666.00	$	416,704.12
BERKELEY GROUP HOLDINGS	EQUITY	99,300.00	$	5,397,693.64
BETFAIR GROUP PLC	EQUITY	81,392.00	$	4,678,583.64
BEZEQ THE ISRAELI TELECOM CO	EQUITY	516,803.00	$	1,138,253.61
BEZEQ THE ISRAELI TELECOM CO	EQUITY	343,900.00	$	757,436.42
BEZEQ THE ISRAELI TELECOM CO	EQUITY	556,993.00	$	1,226,771.70
BG GROUP PLC	EQUITY	847,746.00	$	12,307,505.84
BG GROUP PLC	EQUITY	203,371.00	$	2,952,523.24
BG GROUP PLC	EQUITY	437,047.00	$	6,345,011.95
BG GROUP PLC	EQUITY	77,548.00	$	1,125,835.41
BG GROUP PLC	EQUITY	268,193.00	$	3,893,603.64
BGF RETAIL CO LTD	EQUITY	590.00	$	86,294.83
BHARAT FORGE LTD	EQUITY	5,433.00	$	73,205.12
BHARTI AIRTEL LTD	EQUITY	82,275.00	$	420,352.57
BHARTI AIRTEL LTD	EQUITY	2,107,566.00	$	10,767,800.59
BHARTI INFRATEL LTD	EQUITY	34,957.00	$	224,887.28
BHP BILLITON LIMITED	EQUITY	794,907.00	$	10,329,055.60
BHP BILLITON LIMITED	EQUITY	60,631.00	$	787,841.81
BHP BILLITON LIMITED	EQUITY	48,361.00	$	628,404.90
BHP BILLITON LIMITED	EQUITY	178,809.00	$	2,323,451.80
BHP BILLITON LIMITED	EQUITY	74,046.00	$	962,156.89
BHP BILLITON LIMITED	EQUITY	68,993.00	$	896,498.00
BHP BILLITON PLC	EQUITY	524,249.00	$	5,872,449.27
BHP BILLITON PLC	EQUITY	128,128.00	$	1,435,243.90

BHP BILLITON PLC	EQUITY	92,880.00	$	1,040,408.45
BHP BILLITON PLC	EQUITY	47,825.00	$	535,718.50
BIDVEST GROUP LTD	EQUITY	24,794.00	$	525,161.42
BILLERUDKORSNAS AB	EQUITY	92,365.00	$	1,722,271.01
BIM BIRLESIK MAGAZALAR AS	EQUITY	16,611.00	$	292,229.77
BIRCHCLIFF ENERGY LTD	EQUITY	106,100.00	$	308,576.78
BLACKBERRY LTD	EQUITY	118,900.00	$	1,099,039.67
BLACKBERRY LTD	EQUITY	44,545.00	$	411,747.03
BLUESCOPE STEEL LTD	EQUITY	493,807.00	$	1,591,562.90
BM+FBOVESPA SA	EQUITY	134,200.00	$	369,399.81
BM+FBOVESPA SA	EQUITY	2,415,300.00	$	6,648,370.81
BML INC	EQUITY	2,000.00	$	60,434.76
BNK FINANCIAL GROUP INC	EQUITY	3,099.00	$	3,515.13
BNK FINANCIAL GROUP INC	EQUITY	14,164.00	$	101,710.70
BNP PARIBAS	EQUITY	264,269.00	$	14,993,949.17
BNP PARIBAS	EQUITY	78,407.00	$	4,448,613.24
BNP PARIBAS	EQUITY	48,879.00	$	2,773,269.82
BNP PARIBAS	EQUITY	60,123.00	$	3,411,225.70
BNP PARIBAS	EQUITY	43,533.00	$	2,469,951.41
BOBST GROUP SA REG	EQUITY	1,575.00	$	66,005.24
BOC HONG KONG HOLDINGS LTD	EQUITY	924,000.00	$	2,819,635.75
BOC HONG KONG HOLDINGS LTD	EQUITY	450,500.00	$	1,374,725.01
BOC HONG KONG HOLDINGS LTD	EQUITY	330,600.00	$	1,008,843.70
BOIRON SA	EQUITY	1,760.00	$	142,435.66
BOLIDEN AB	EQUITY	62,006.00	$	1,051,011.48
BOLIDEN AB	EQUITY	79,441.00	$	1,346,537.48
BOLIDEN AB	EQUITY	56,718.00	$	961,379.05
BOLIDEN AB	EQUITY	31,226.00	$	529,285.63
BOLIDEN AB	EQUITY	56,493.00	$	957,565.26
BOLLORE	EQUITY	215,255.00	$	1,004,774.01
BOLLORE NEW	EQUITY	989.00	$	4,616.48
BOLSAS Y MERCADOS ESPANOLES	EQUITY	107,200.00	$	3,616,979.30
BOMBARDIER INC B	EQUITY	521,200.00	$	502,777.34
BOMBARDIER INC B	EQUITY	153,137.00	$	147,724.12
BORAL LTD	EQUITY	173,717.00	$	746,951.91
BORAL LTD	EQUITY	141,962.00	$	610,411.11
BORUSSIA DORTMUND GMBH + CO	EQUITY	16,653.00	$	72,595.79
BOSCH LTD	EQUITY	573.00	$	161,100.43
BOSKALIS WESTMINSTER	EQUITY	21,884.00	$	894,562.55
BOSKALIS WESTMINSTER	EQUITY	66,571.00	$	2,721,254.04
BOSKALIS WESTMINSTER	EQUITY	1,934.00	$	79,057.03
BOSKALIS WESTMINSTER	EQUITY	20,720.00	$	846,981.17
BOUYGUES SA	EQUITY	46,686.00	$	1,853,379.77
BP PLC	EQUITY	4,600,787.00	$	24,005,096.72
BP PLC	EQUITY	1,179,190.00	$	6,152,549.55
BP PLC	EQUITY	963,809.00	$	5,028,776.22
BP PLC	EQUITY	345,681.00	$	1,803,627.47
BP PLC	EQUITY	297,894.00	$	1,554,293.71
BP PLC	EQUITY	1,182,385.00	$	6,169,219.81

BPOST SA	EQUITY	174,553.00	$	4,283,446.38
BR MALLS PARTICIPACOES SA	EQUITY	31,700.00	$	88,940.28
BRAIT SE	EQUITY	26,558.00	$	286,121.29
BRAMBLES LTD	EQUITY	379,045.00	$	3,190,707.33
BRAMBLES LTD	EQUITY	26,727.00	$	224,981.29
BRAMBLES LTD	EQUITY	146,474.00	$	1,232,982.01
BRASKEM SA PREF A	EQUITY	12,600.00	$	87,965.12
BRENNTAG AG	EQUITY	38,616.00	$	2,025,276.55
BRENNTAG AG	EQUITY	35,581.00	$	1,866,101.23
BRENNTAG AG	EQUITY	93,432.00	$	4,900,187.45
BRF SA	EQUITY	47,100.00	$	659,548.82
BRF SA	EQUITY	785,629.00	$	11,001,288.24
BRF SA ADR	EQUITY	43,900.00	$	606,698.00
BRIDGESTONE CORP	EQUITY	158,800.00	$	5,510,047.80
BRIDGESTONE CORP	EQUITY	28,800.00	$	999,303.38
BRIDGESTONE CORP	EQUITY	2,700.00	$	93,684.69
BRIDGESTONE CORP	EQUITY	48,300.00	$	1,675,915.04
BRIDGESTONE CORP	EQUITY	22,300.00	$	773,766.16
BRILLIANCE CHINA AUTOMOTIVE	EQUITY	246,000.00	$	309,160.47
BRITISH AMERICAN TOBACCO BHD	EQUITY	10,400.00	$	135,840.69
BRITISH AMERICAN TOBACCO PLC	EQUITY	465,611.00	$	25,879,020.52
BRITISH LAND CO PLC	EQUITY	239,289.00	$	2,772,128.46
BRITISH LAND CO PLC	EQUITY	23,608.00	$	273,495.27
BRITISH LAND CO PLC	EQUITY	163,225.00	$	1,890,938.02
BROOKFIELD ASSET MANAGE CL A	EQUITY	217,055.00	$	6,820,567.81
BROOKFIELD ASSET MANAGE CL A	EQUITY	58,728.00	$	1,845,423.08
BROOKFIELD ASSET MANAGE CL A	EQUITY	50,150.00	$	1,575,874.67
BROOKFIELD ASSET MANAGE CL A	EQUITY	17,625.00	$	553,834.32
BROOKFIELD ASSET MANAGE CL A	EQUITY	64,200.00	$	2,017,370.96
BROTHER INDUSTRIES LTD	EQUITY	53,600.00	$	624,690.97
BT GROUP PLC	EQUITY	2,080,649.00	$	14,465,477.32
BT GROUP PLC	EQUITY	853,834.00	$	5,936,184.51
BT GROUP PLC	EQUITY	611,061.00	$	4,248,332.64
BT GROUP PLC	EQUITY	934,600.00	$	6,497,701.01
BT GROUP PLC	EQUITY	562,366.00	$	3,909,786.14
BT GROUP PLC	EQUITY	985,700.00	$	6,852,967.99
BTS RAIL MASS TRANSIT FUND F	EQUITY	13,324,600.00	$	3,776,877.03
BUMI ARMADA BERHAD	EQUITY	362,800.00	$	86,189.82
BUMI ARMADA BERHAD	EQUITY	7,434,580.00	$	1,766,221.40
BUMI SERPONG DAMAI PT	EQUITY	502,000.00	$	65,549.51
BUMRUNGRAD HOSPITAL FOREIGN	EQUITY	17,200.00	$	100,853.13
BUNZL PLC	EQUITY	84,234.00	$	2,340,274.76
BUNZL PLC	EQUITY	237,829.00	$	6,607,607.46
BURBERRY GROUP PLC	EQUITY	109,872.00	$	1,935,187.30
BURBERRY GROUP PLC	EQUITY	145,769.00	$	2,567,445.01
BUREAU VERITAS SA	EQUITY	69,404.00	$	1,386,487.69
BUWOG AG	EQUITY	11,034.00	$	239,784.62
BYD CO LTD H	EQUITY	46,500.00	$	256,195.04
BYGGMAX GROUP AB	EQUITY	11,595.00	$	119,655.18

CABLE + WIRELESS COMMUNICATI	EQUITY	2,140,585.00	$	2,344,171.40
CADILA HEALTHCARE LTD	EQUITY	8,127.00	$	40,170.49
CAE INC	EQUITY	69,800.00	$	771,312.36
CAE INC	EQUITY	12,400.00	$	137,023.97
CAIRN INDIA LTD	EQUITY	36,587.00	$	76,291.76
CAIXABANK S.A	EQUITY	651,250.00	$	2,273,753.58
CALBEE INC	EQUITY	17,200.00	$	734,926.64
CALSONIC KANSEI CORP	EQUITY	43,000.00	$	384,978.59
CALTEX AUSTRALIA LTD	EQUITY	66,708.00	$	1,829,709.36
CALTEX AUSTRALIA LTD	EQUITY	202,254.00	$	5,547,551.07
CAMECO CORP	EQUITY	98,700.00	$	1,212,878.12
CAMECO CORP	EQUITY	67,631.00	$	831,085.72
CAN IMPERIAL BK OF COMMERCE	EQUITY	97,700.00	$	6,413,694.48
CAN IMPERIAL BK OF COMMERCE	EQUITY	69,000.00	$	4,529,630.70
CAN IMPERIAL BK OF COMMERCE	EQUITY	13,000.00	$	853,408.68
CAN IMPERIAL BK OF COMMERCE	EQUITY	8,786.00	$	576,772.98
CANADIAN ENERGY SERVICES + T	EQUITY	35,400.00	$	98,878.41
CANADIAN NATL RAILWAY CO	EQUITY	207,600.00	$	11,559,902.09
CANADIAN NATL RAILWAY CO	EQUITY	84,800.00	$	4,721,963.86
CANADIAN NATL RAILWAY CO	EQUITY	28,200.00	$	1,570,275.72
CANADIAN NATL RAILWAY CO	EQUITY	101,800.00	$	5,668,583.98
CANADIAN NATL RAILWAY CO	EQUITY	8,041.00	$	447,751.31
CANADIAN NATL RAILWAY CO	EQUITY	17,308.00	$	963,770.64
CANADIAN NATURAL RESOURCES	EQUITY	265,900.00	$	5,784,679.29
CANADIAN NATURAL RESOURCES	EQUITY	146,937.00	$	3,196,628.13
CANADIAN NATURAL RESOURCES	EQUITY	41,800.00	$	909,362.90
CANADIAN NATURAL RESOURCES	EQUITY	95,880.00	$	2,085,878.34
CANADIAN NATURAL RESOURCES	EQUITY	101,500.00	$	2,208,141.96
CANADIAN NATURAL RESOURCES	EQUITY	23,873.00	$	519,359.34
CANADIAN OIL SANDS LTD	EQUITY	120,500.00	$	717,396.16
CANADIAN PACIFIC RAILWAY LTD	EQUITY	42,500.00	$	5,407,116.12
CANADIAN TIRE CORP CLASS A	EQUITY	19,700.00	$	1,675,726.73
CANADIAN TIRE CORP CLASS A	EQUITY	9,300.00	$	791,079.12
CANADIAN UTILITIES LTD A	EQUITY	29,700.00	$	682,901.16
CANON INC	EQUITY	275,000.00	$	8,401,222.00
CANON INC	EQUITY	40,280.00	$	1,230,549.90
CANON MARKETING JAPAN INC	EQUITY	166,100.00	$	2,617,944.22
CAP GEMINI	EQUITY	39,422.00	$	3,665,744.62
CAP GEMINI	EQUITY	6,457.00	$	600,418.88
CAP GEMINI	EQUITY	24,593.00	$	2,286,836.22
CAP GEMINI	EQUITY	40,669.00	$	3,781,699.76
CAPCOM CO LTD	EQUITY	276,700.00	$	6,732,623.13
CAPITA PLC	EQUITY	160,970.00	$	2,866,024.83
CAPITA PLC	EQUITY	395,296.00	$	7,038,132.27
CAPITA PLC	EQUITY	88,319.00	$	1,572,494.55
CAPITALAND COMMERCIAL TRUST	EQUITY	528,000.00	$	502,449.51
CAPITALAND COMMERCIAL TRUST	EQUITY	42,000.00	$	39,967.57
CAPITALAND LTD	EQUITY	646,685.00	$	1,527,081.91
CAPITALAND LTD	EQUITY	337,200.00	$	796,264.05

CAPITALAND MALL TRUST	EQUITY	536,069.00	$	729,294.17
CAPITALAND MALL TRUST	EQUITY	37,000.00	$	50,336.59
CAPITALAND RETAIL CHINA TRUS	EQUITY	1,011,593.00	$	1,062,470.36
CAPITEC BANK HOLDINGS LTD	EQUITY	1,094.00	$	38,022.95
CAR INC	EQUITY	51,600.00	$	85,487.89
CARA OPERATIONS LTD SUB VTG	EQUITY	6,800.00	$	150,431.21
CARLSBERG AS B	EQUITY	26,939.00	$	2,401,836.66
CARLSBERG AS B	EQUITY	36,002.00	$	3,209,878.74
CARNIVAL PLC	EQUITY	46,359.00	$	2,641,581.29
CARNIVAL PLC	EQUITY	63,177.00	$	3,599,887.42
CARREFOUR SA	EQUITY	136,780.00	$	3,959,766.71
CASETEK HOLDINGS LTD	EQUITY	7,000.00	$	28,663.20
CASINO GUICHARD PERRACHON	EQUITY	14,324.00	$	659,984.25
CASIO COMPUTER CO LTD	EQUITY	57,200.00	$	1,353,742.05
CASIO COMPUTER CO LTD	EQUITY	40,900.00	$	967,972.90
CASIO COMPUTER CO LTD	EQUITY	38,700.00	$	915,905.90
CATCHER TECHNOLOGY CO LTD	EQUITY	49,000.00	$	411,727.10
CATCHER TECHNOLOGY CO LTD	EQUITY	650,000.00	$	5,461,686.00
CATHAY FINANCIAL HOLDING CO	EQUITY	609,775.00	$	859,517.84
CATHAY PACIFIC AIRWAYS	EQUITY	285,000.00	$	493,500.13
CCC SA	EQUITY	1,129.00	$	39,611.28
CCC SA	EQUITY	106,869.00	$	3,749,528.34
CCL INDUSTRIES INC CL B	EQUITY	6,800.00	$	1,098,348.57
CCL INDUSTRIES INC CL B	EQUITY	8,500.00	$	1,372,935.71
CCL INDUSTRIES INC CL B	EQUITY	2,300.00	$	371,500.25
CCR SA	EQUITY	68,800.00	$	218,247.08
CCR SA	EQUITY	703,300.00	$	2,231,005.37
CELLAVISION AB	EQUITY	15,937.00	$	131,853.69
CELLNEX TELECOM SAU	EQUITY	171,053.00	$	3,203,448.48
CELLTRION INC	EQUITY	5,207.00	$	375,243.27
CEMENTOS ARGOS SA	EQUITY	28,867.00	$	88,387.85
CEMEX LATAM HOLDINGS SA	EQUITY	495,412.00	$	1,607,416.48
CEMEX SAB CPO	EQUITY	978,437.00	$	532,524.34
CEMEX SAB SPONS ADR PART CER	EQUITY	1,644,323.00	$	9,158,879.11
CEMEX SAB SPONS ADR PART CER	EQUITY	1,467,508.00	$	8,174,019.56
CENCOSUD SA	EQUITY	91,462.00	$	181,091.15
CENOVUS ENERGY INC	EQUITY	202,700.00	$	2,553,631.85
CENOVUS ENERGY INC	EQUITY	63,800.00	$	803,757.83
CENTAMIN PLC	EQUITY	151,996.00	$	144,273.34
CENTERRA GOLD INC	EQUITY	204,900.00	$	972,061.77
CENTERRA GOLD INC	EQUITY	26,500.00	$	125,718.09
CENTRAIS ELETRICAS BRAS PR B	EQUITY	10,000.00	$	26,388.63
CENTRAL JAPAN RAILWAY CO	EQUITY	35,400.00	$	6,356,373.91
CENTRAL JAPAN RAILWAY CO	EQUITY	36,500.00	$	6,553,888.36
CENTRAL JAPAN RAILWAY CO	EQUITY	37,400.00	$	6,715,491.08
CENTRAL PATTANA PUB CO FOREI	EQUITY	86,900.00	$	113,500.07
CENTRAL PATTANA PUB CO FOREI	EQUITY	1,246,800.00	$	1,628,445.19
CENTRICA PLC	EQUITY	1,304,665.00	$	4,193,945.17
CENTRICA PLC	EQUITY	80,171.00	$	257,715.79

CENTRICA PLC	EQUITY	523,899.00	$	1,684,113.30
CENTROTEC SUSTAINABLE AG	EQUITY	5,272.00	$	75,653.32
CETIP SA MERCADOS ORGANIZADO	EQUITY	11,825.00	$	112,085.31
CEZ AS	EQUITY	14,315.00	$	255,681.52
CFE	EQUITY	1,818.00	$	215,460.87
CGI GROUP INC CLASS A	EQUITY	52,100.00	$	2,077,848.97
CGI GROUP INC CLASS A	EQUITY	142,600.00	$	5,687,164.35
CGI GROUP INC CLASS A	EQUITY	18,300.00	$	729,839.46
CGI GROUP INC CLASS A	EQUITY	10,263.00	$	409,308.33
CGN POWER CO LTD H	EQUITY	563,800.00	$	210,966.24
CHAILEASE HOLDING CO LTD	EQUITY	67,496.00	$	116,921.56
CHAILEASE HOLDING CO LTD	EQUITY	2,272,270.00	$	3,936,193.96
CHALLENGER LTD	EQUITY	140,633.00	$	892,208.93
CHALLENGER LTD	EQUITY	125,699.00	$	797,464.11
CHALLENGER LTD	EQUITY	202,578.00	$	1,285,202.62
CHALLENGER LTD	EQUITY	53,675.00	$	340,526.86
CHANG HWA COMMERCIAL BANK	EQUITY	267,818.00	$	128,009.94
CHARGEURS SA	EQUITY	10,155.00	$	99,282.39
CHAROEN POKPHAND FOOD FORGN	EQUITY	198,000.00	$	100,691.95
CHAROEN POKPHAND INDONESI PT	EQUITY	568,500.00	$	107,225.24
CHECK POINT SOFTWARE TECH	EQUITY	16,741.00	$	1,362,382.58
CHEIL WORLDWIDE INC	EQUITY	6,470.00	$	114,220.29
CHENG SHIN RUBBER IND CO LTD	EQUITY	128,000.00	$	207,702.38
CHEUNG KONG INFRASTRUCTURE	EQUITY	161,000.00	$	1,489,480.85
CHEUNG KONG INFRASTRUCTURE	EQUITY	875,000.00	$	8,095,004.61
CHEUNG KONG INFRASTRUCTURE	EQUITY	11,000.00	$	101,765.77
CHEUNG KONG PROPERTY HOLDING	EQUITY	691,953.00	$	4,531,088.40
CHEUNG KONG PROPERTY HOLDING	EQUITY	328,668.00	$	2,152,203.63
CHEUNG KONG PROPERTY HOLDING	EQUITY	131,540.00	$	861,358.17
CHEUNG KONG PROPERTY HOLDING	EQUITY	372,500.00	$	2,439,226.98
CHEUNG KONG PROPERTY HOLDING	EQUITY	61,500.00	$	402,718.01
CHEUNG KONG PROPERTY HOLDING	EQUITY	179,408.00	$	1,174,810.29
CHIBA BANK LTD/THE	EQUITY	191,000.00	$	1,371,827.59
CHIBA BANK LTD/THE	EQUITY	238,000.00	$	1,709,397.73
CHICONY ELECTRONICS CO LTD	EQUITY	38,380.00	$	84,361.92
CHINA AIRLINES LTD	EQUITY	207,000.00	$	75,623.34
CHINA CINDA ASSET MANAGEME H	EQUITY	596,000.00	$	221,477.00
CHINA CITIC BANK CORP LTD H	EQUITY	627,000.00	$	406,126.33
CHINA COAL ENERGY CO H	EQUITY	270,000.00	$	103,120.58
CHINA COMMUNICATIONS CONST H	EQUITY	327,000.00	$	333,744.51
CHINA COMMUNICATIONS SERVI H	EQUITY	221,600.00	$	83,491.55
CHINA CONCH VENTURE HOLDINGS	EQUITY	100,900.00	$	208,826.41
CHINA CONSTRUCTION BANK H	EQUITY	6,144,000.00	$	4,209,549.49
CHINA CONSTRUCTION BANK H	EQUITY	20,265,336.00	$	13,884,755.03
CHINA COSCO HOLDINGS H	EQUITY	249,500.00	$	159,676.91
CHINA DEVELOPMENT FINANCIAL	EQUITY	861,000.00	$	215,728.38
CHINA EVERBRIGHT BANK CO L H	EQUITY	243,000.00	$	118,519.00
CHINA EVERBRIGHT INTL LTD	EQUITY	171,000.00	$	219,537.69
CHINA EVERBRIGHT INTL LTD	EQUITY	5,814,000.00	$	7,464,281.34

CHINA EVERBRIGHT LTD	EQUITY	74,000.00	$	170,339.93
CHINA GALAXY SECURITIES CO H	EQUITY	244,800.00	$	224,579.91
CHINA GAS HOLDINGS LTD	EQUITY	146,000.00	$	210,989.46
CHINA HIGH SPEED TRANSMISSIO	EQUITY	2,175,000.00	$	1,751,191.91
CHINA HUISHAN DAIRY HOLDINGS	EQUITY	459,800.00	$	176,203.82
CHINA INTERNATIONAL MARINE H	EQUITY	40,345.00	$	73,816.91
CHINA JINMAO HOLDINGS GROUP	EQUITY	336,000.00	$	114,888.10
CHINA LIFE INSURANCE CO H	EQUITY	543,000.00	$	1,758,585.32
CHINA LIFE INSURANCE CO LTD	EQUITY	209,330.00	$	160,915.23
CHINA LONGYUAN POWER GROUP H	EQUITY	209,000.00	$	157,758.24
CHINA LONGYUAN POWER GROUP H	EQUITY	668,000.00	$	504,222.50
CHINA MACHINERY ENGINEERIN H	EQUITY	2,035,000.00	$	1,494,054.95
CHINA MEDICAL SYSTEM HOLDING	EQUITY	81,782.00	$	120,296.36
CHINA MENGNIU DAIRY CO	EQUITY	212,000.00	$	345,758.47
CHINA MENGNIU DAIRY CO	EQUITY	5,402,000.00	$	8,810,317.22
CHINA MENGNIU DAIRY CO	EQUITY	1,476,000.00	$	2,407,261.79
CHINA MERCHANTS BANK H	EQUITY	342,158.00	$	808,801.71
CHINA MERCHANTS BANK H	EQUITY	1,104,500.00	$	2,610,844.95
CHINA MERCHANTS HLDGS INTL	EQUITY	133,236.00	$	423,768.24
CHINA MERCHANTS HLDGS INTL	EQUITY	103,209.00	$	328,264.85
CHINA MINSHENG BANKING H	EQUITY	454,400.00	$	451,459.65
CHINA MOBILE LTD	EQUITY	448,500.00	$	5,063,611.67
CHINA MOBILE LTD	EQUITY	1,495,500.00	$	16,884,350.63
CHINA MODERN DAIRY HOLDINGS	EQUITY	15,344,000.00	$	3,979,463.62
CHINA NATIONAL BUILDING MA H	EQUITY	256,000.00	$	123,207.94
CHINA OILFIELD SERVICES H	EQUITY	188,000.00	$	162,283.31
CHINA OVERSEAS GRAND OCEANS	EQUITY	991,000.00	$	421,966.03
CHINA OVERSEAS LAND + INVEST	EQUITY	316,000.00	$	1,104,959.26
CHINA OVERSEAS LAND + INVEST	EQUITY	6,220,000.00	$	21,749,514.53
CHINA OVERSEAS LAND + INVEST	EQUITY	1,494,000.00	$	5,224,079.53
CHINA OVERSEAS PROPERTY HOLD	EQUITY	2,073,332.00	$	337,077.13
CHINA PACIFIC INSURANCE GR H	EQUITY	203,000.00	$	834,248.37
CHINA PACIFIC INSURANCE GR H	EQUITY	3,611,800.00	$	14,843,045.62
CHINA PACIFIC INSURANCE GR H	EQUITY	1,818,400.00	$	7,472,892.78
CHINA POWER INTERNATIONAL	EQUITY	234,000.00	$	135,566.41
CHINA RAILWAY CONSTRUCTION H	EQUITY	163,000.00	$	202,536.73
CHINA RAILWAY GROUP LTD H	EQUITY	299,000.00	$	228,007.20
CHINA RESOURCES BEER HOLDIN	EQUITY	98,675.00	$	211,606.03
CHINA RESOURCES GAS GROUP LT	EQUITY	66,000.00	$	196,718.77
CHINA RESOURCES LAND LTD	EQUITY	202,888.00	$	591,636.14
CHINA RESOURCES LAND LTD	EQUITY	3,199,777.00	$	9,330,782.01
CHINA RESOURCES POWER HOLDIN	EQUITY	154,856.00	$	300,115.11
CHINA SHENHUA ENERGY CO H	EQUITY	296,000.00	$	465,952.27
CHINA SHIPPING CONTAINER H	EQUITY	390,000.00	$	156,500.20
CHINA SOUTHERN AIRLINES CO H	EQUITY	132,000.00	$	101,850.93
CHINA STATE CONSTRUCTION INT	EQUITY	138,000.00	$	239,314.08
CHINA STEEL CORP	EQUITY	861,380.00	$	470,720.95
CHINA TAIPING INSURANCE HOLD	EQUITY	111,935.00	$	347,352.86
CHINA TAIPING INSURANCE HOLD	EQUITY	1,005,400.00	$	3,119,922.84

CHINA TELECOM CORP LTD H	EQUITY	1,090,000.00	$	511,938.48
CHINA UNICOM HONG KONG LTD	EQUITY	412,000.00	$	502,896.07
CHINA UNICOM HONG KONG LTD	EQUITY	1,442,000.00	$	1,760,136.26
CHINA VANKE CO LTD H	EQUITY	102,800.00	$	303,751.54
CHINA VANKE CO LTD H	EQUITY	1,741,100.00	$	5,144,570.11
CHOCOLADEFABRIKEN LINDT PC	EQUITY	262.00	$	1,637,172.83
CHOCOLADEFABRIKEN LINDT REG	EQUITY	25.00	$	1,863,636.36
CHONGQING CHANGAN AUTOMOBI B	EQUITY	51,800.00	$	114,291.98
CHONGQING CHANGAN AUTOMOBI B	EQUITY	756,100.00	$	1,668,265.78
CHONGQING RURAL COMMERCIAL H	EQUITY	221,000.00	$	134,023.21
CHOW SANG SANG HLDG	EQUITY	720,200.00	$	1,185,751.50
CHR HANSEN HOLDING A/S	EQUITY	24,410.00	$	1,533,930.68
CHRISTIAN DIOR SE	EQUITY	13,554.00	$	2,307,941.61
CHRISTIAN DIOR SE	EQUITY	7,997.00	$	1,361,709.39
CHRISTIAN DIOR SE	EQUITY	7,708.00	$	1,312,499.19
CHUBU ELECTRIC POWER CO INC	EQUITY	160,600.00	$	2,219,522.84
CHUBU ELECTRIC POWER CO INC	EQUITY	31,700.00	$	438,100.09
CHUBU ELECTRIC POWER CO INC	EQUITY	26,300.00	$	363,471.05
CHUGAI PHARMACEUTICAL CO LTD	EQUITY	54,027.00	$	1,904,272.66
CHUGOKU BANK LTD/THE	EQUITY	46,000.00	$	621,006.69
CHUGOKU ELECTRIC POWER CO	EQUITY	76,400.00	$	1,016,168.59
CHUNGHWA TELECOM CO LTD	EQUITY	279,000.00	$	841,748.10
CI FINANCIAL CORP	EQUITY	55,500.00	$	1,222,590.17
CIA BRASILEIRA DE DIS PREF	EQUITY	9,478.00	$	100,284.13
CIA CERVECERIAS UNI SPON ADR	EQUITY	2,500.00	$	54,150.00
CIA CERVECERIAS UNIDAS SA	EQUITY	3,016.00	$	34,050.24
CIA DE MINAS BUENAVENTUR ADR	EQUITY	15,600.00	$	66,768.00
CIA ENERGETICA DE SP PREF B	EQUITY	12,400.00	$	41,999.37
CIA ENERGETICA MINAS GER PRF	EQUITY	57,060.00	$	88,411.45
CIA PARANAENSE DE ENERGI PFB	EQUITY	9,200.00	$	56,508.06
CIA SANEAMENTO BASICO DE SP	EQUITY	27,100.00	$	129,669.00
CIA SIDERURGICA NACIONAL SA	EQUITY	59,400.00	$	60,056.87
CIE FINANCIERE RICHEMONT REG	EQUITY	130,429.00	$	9,394,536.36
CIE FINANCIERE RICHEMONT REG	EQUITY	64,282.00	$	4,630,102.10
CIE FINANCIERE RICHEMONT REG	EQUITY	66,523.00	$	4,791,516.78
CIE FINANCIERE RICHEMONT REG	EQUITY	32,400.00	$	2,333,706.29
CIELO SA	EQUITY	61,888.00	$	525,451.61
CIMB GROUP HOLDINGS BHD	EQUITY	380,651.00	$	402,505.08
CIMB GROUP HOLDINGS BHD	EQUITY	323,982.00	$	342,582.57
CIMIC GROUP LTD	EQUITY	28,447.00	$	502,927.73
CIMIC GROUP LTD	EQUITY	27,602.00	$	487,988.59
CINEPLEX INC	EQUITY	1,900.00	$	65,038.51
CIPLA LTD	EQUITY	27,904.00	$	275,301.89
CITIC LTD	EQUITY	314,000.00	$	556,680.84
CITIC SECURITIES CO LTD H	EQUITY	161,000.00	$	376,836.58
CITIZEN HOLDINGS CO LTD	EQUITY	45,000.00	$	326,946.26
CITY DEVELOPMENTS LTD	EQUITY	93,520.00	$	504,301.98
CJ CHEILJEDANG CORP	EQUITY	551.00	$	177,393.29
CJ CORP	EQUITY	1,039.00	$	222,411.84

CJ E+M CORP	EQUITY	1,034.00	$	71,076.20
CJ KOREA EXPRESS CORP	EQUITY	372.00	$	60,596.14
CK HUTCHISON HOLDINGS LTD	EQUITY	691,953.00	$	9,321,096.13
CK HUTCHISON HOLDINGS LTD	EQUITY	317,168.00	$	4,272,477.20
CK HUTCHISON HOLDINGS LTD	EQUITY	131,540.00	$	1,771,936.80
CK HUTCHISON HOLDINGS LTD	EQUITY	323,000.00	$	4,351,038.37
CK HUTCHISON HOLDINGS LTD	EQUITY	202,408.00	$	2,726,578.87
CK HUTCHISON HOLDINGS LTD	EQUITY	30,500.00	$	410,856.56
CLARIANT AG REG	EQUITY	116,864.00	$	2,219,365.27
CLOSE BROTHERS GROUP PLC	EQUITY	24,287.00	$	478,600.72
CLP HOLDINGS LTD	EQUITY	471,122.00	$	4,012,058.09
CLP HOLDINGS LTD	EQUITY	44,000.00	$	374,702.43
CLP HOLDINGS LTD	EQUITY	90,000.00	$	766,436.78
CNH INDUSTRIAL NV	EQUITY	235,764.00	$	1,623,740.17
CNH INDUSTRIAL NV	EQUITY	442,308.00	$	3,046,238.06
CNOOC LTD	EQUITY	1,372,000.00	$	1,428,622.67
CNP ASSURANCES	EQUITY	42,325.00	$	571,961.94
CNP ASSURANCES	EQUITY	36,010.00	$	486,623.74
COAL INDIA LTD	EQUITY	63,185.00	$	313,316.42
COBALT INTERNATIONAL ENERGY	EQUITY	655,400.00	$	3,539,160.00
COBHAM PLC	EQUITY	278,154.00	$	1,161,038.52
COCA COLA AMATIL LTD	EQUITY	144,797.00	$	979,727.62
COCA COLA AMATIL LTD	EQUITY	344,388.00	$	2,330,203.22
COCA COLA AMATIL LTD	EQUITY	45,296.00	$	306,482.47
COCA COLA FEMSA SAB SER L	EQUITY	35,300.00	$	252,009.28
COCA COLA HBC AG DI	EQUITY	51,843.00	$	1,106,437.17
COCA COLA HBC AG DI	EQUITY	12,870.00	$	274,672.50
COCA COLA HBC AG DI	EQUITY	24,940.00	$	532,271.34
COCA COLA ICECEK AS	EQUITY	4,947.00	$	62,946.56
COCA COLA WEST CO LTD	EQUITY	15,600.00	$	318,626.71
COCHLEAR LTD	EQUITY	13,519.00	$	940,100.82
COFACE SA	EQUITY	9,542.00	$	96,772.07
COGECO CABLE INC	EQUITY	54,000.00	$	2,401,252.61
COLBUN SA	EQUITY	552,425.00	$	132,446.35
COLOPLAST B	EQUITY	27,957.00	$	2,266,739.79
COLOPLAST B	EQUITY	122,741.00	$	9,951,779.82
COLRUYT SA	EQUITY	16,365.00	$	843,443.99
COMFORTDELGRO CORP LTD	EQUITY	531,000.00	$	1,141,613.51
COMFORTDELGRO CORP LTD	EQUITY	406,100.00	$	873,087.09
COMMERCIAL BANK QSC	EQUITY	6,815.00	$	85,882.13
COMMERCIAL INTERNATIONAL BAN	EQUITY	77,611.00	$	376,653.79
COMMERCIAL INTERNATIONAL BAN	EQUITY	702,577.00	$	3,409,675.03
COMMERZBANK AG	EQUITY	269,665.00	$	2,803,993.87
COMMERZBANK AG	EQUITY	116,822.00	$	1,214,722.60
COMMONWEALTH BANK OF AUSTRAL	EQUITY	423,111.00	$	26,329,076.56
COMMONWEALTH BANK OF AUSTRAL	EQUITY	39,791.00	$	2,476,088.51
COMMONWEALTH BANK OF AUSTRAL	EQUITY	29,417.00	$	1,830,541.97
COMPAGNIE DE SAINT GOBAIN	EQUITY	121,890.00	$	5,276,503.00
COMPAGNIE DE SAINT GOBAIN	EQUITY	55,041.00	$	2,382,672.92

COMPAGNIE DE SAINT GOBAIN	EQUITY	50,171.00	$	2,171,855.22
COMPAL ELECTRONICS	EQUITY	333,000.00	$	187,551.37
COMPASS GROUP PLC	EQUITY	419,799.00	$	7,270,216.38
COMPASS GROUP PLC	EQUITY	449,561.00	$	7,785,644.43
COMPUTACENTER PLC	EQUITY	5,812.00	$	72,984.94
COMPUTERSHARE LTD	EQUITY	123,446.00	$	1,043,628.64
COMPUTERSHARE LTD	EQUITY	9,063.00	$	76,619.79
CONSTELLATION SOFTWARE INC	EQUITY	4,700.00	$	1,951,865.24
CONSTELLATION SOFTWARE INC	EQUITY	11,300.00	$	4,692,782.38
CONSTELLATION SOFTWARE INC	EQUITY	2,000.00	$	830,580.95
CONSTELLATION SOFTWARE INC	EQUITY	4,300.00	$	1,785,749.05
CONSTELLATION SOFTWARE INC	EQUITY	3,800.00	$	1,578,103.81
CONTACT ENERGY LTD	EQUITY	181,379.00	$	588,575.57
CONTAINER CORP OF INDIA LTD	EQUITY	4,010.00	$	79,616.59
CONTINENTAL AG	EQUITY	27,298.00	$	6,658,764.81
CONTINENTAL AG	EQUITY	34,924.00	$	8,518,964.84
CONTINENTAL AG	EQUITY	10,447.00	$	2,548,322.81
CONTINENTAL AG	EQUITY	21,595.00	$	5,267,639.61
CONTINENTAL AG	EQUITY	22,000.00	$	5,366,430.72
CONTINENTAL AG	EQUITY	17,639.00	$	4,302,657.80
CONTINENTAL AG	EQUITY	8,487.00	$	2,070,222.62
CONTROLADORA COML MEXIC UBC	EQUITY	28,600.00	$	78,524.71
COPA HOLDINGS SA CLASS A	EQUITY	30,717.00	$	1,482,402.42
CORONATION FUND MANAGERS LTD	EQUITY	18,139.00	$	61,924.63
CORP FIN COLOMBIANA CD	EQUITY	3,660.00	$	44,826.21
CORP FINANCIERA COLOMB ND	EQUITY	33.00	$	400.01
CORPBANCA	EQUITY	6,002,101.00	$	48,281.08
COSAN SA INDUSTRIA COMERCIO	EQUITY	13,200.00	$	84,079.62
COSCO PACIFIC LTD	EQUITY	145,126.00	$	187,761.32
COSMAX INC	EQUITY	17,291.00	$	2,713,354.65
COUNTRY GARDEN HOLDINGS CO	EQUITY	411,747.00	$	168,945.82
COWAY CO LTD	EQUITY	4,120.00	$	295,502.96
COWAY CO LTD	EQUITY	92,587.00	$	6,640,711.87
CP ALL PCL FOREIGN	EQUITY	335,500.00	$	365,940.67
CPFL ENERGIA SA	EQUITY	20,638.00	$	79,187.32
CRANSWICK PLC	EQUITY	1,700.00	$	48,057.99
CRCC HIGH TECH EQUIPMENT C H	EQUITY	3,272,500.00	$	2,005,686.99
CREDICORP LTD	EQUITY	5,200.00	$	506,064.00
CREDICORP LTD	EQUITY	67,228.00	$	6,542,628.96
CREDIT AGRICOLE SA	EQUITY	263,721.00	$	3,116,903.78
CREDIT AGRICOLE SA	EQUITY	228,072.00	$	2,695,570.24
CREDIT SAISON CO LTD	EQUITY	38,040.00	$	759,250.51
CREDIT SUISSE GROUP AG REG	EQUITY	444,182.00	$	9,624,682.90
CREDIT SUISSE GROUP AG REG	EQUITY	193,658.00	$	4,196,245.77
CREDIT SUISSE GROUP AG REG	EQUITY	22,759.00	$	493,149.56
CREDIT SUISSE GROUP AG REG	EQUITY	66,525.00	$	1,441,485.76
CRESCENT POINT ENERGY CORP	EQUITY	123,000.00	$	1,427,370.24
CRESCENT POINT ENERGY CORP	EQUITY	8,200.00	$	95,158.02
CRH PLC	EQUITY	203,501.00	$	5,902,385.84

CRH PLC	EQUITY	16,602.00	$	482,297.60
CRH PLC	EQUITY	69,721.00	$	2,022,202.56
CRH PLC	EQUITY	30,530.00	$	885,498.55
CRISIL LTD	EQUITY	29,288.00	$	864,611.64
CRODA INTERNATIONAL PLC	EQUITY	30,633.00	$	1,373,462.52
CRODA INTERNATIONAL PLC	EQUITY	30,637.00	$	1,373,641.86
CROWN RESORTS LTD	EQUITY	90,681.00	$	824,687.01
CRRC CORP LTD H	EQUITY	309,349.00	$	382,787.03
CSE GLOBAL LTD	EQUITY	9,600.00	$	3,112.82
CSL LTD	EQUITY	121,225.00	$	9,288,052.14
CSL LTD	EQUITY	99,388.00	$	7,614,938.55
CSL LTD	EQUITY	19,695.00	$	1,508,997.21
CSPC PHARMACEUTICAL GROUP LT	EQUITY	288,000.00	$	294,311.72
CSPC PHARMACEUTICAL GROUP LT	EQUITY	2,254,000.00	$	2,303,398.00
CTBC FINANCIAL HOLDING CO LT	EQUITY	1,076,163.00	$	553,693.02
CTCI CORP	EQUITY	1,963,000.00	$	2,142,465.07
CTRIP.COM INTERNATIONAL ADR	EQUITY	10,400.00	$	481,832.00
CTRIP.COM INTERNATIONAL ADR	EQUITY	48,600.00	$	2,251,638.00
CTS EVENTIM AG + CO KGAA	EQUITY	48,145.00	$	1,921,498.86
CYBERAGENT INC	EQUITY	15,600.00	$	652,296.44
CYFROWY POLSAT SA	EQUITY	11,635.00	$	61,519.85
DABUR INDIA LTD	EQUITY	30,120.00	$	125,795.46
DAELIM INDUSTRIAL CO LTD	EQUITY	1,355.00	$	77,540.83
DAEWOO ENGINEERING + CONSTR	EQUITY	7,510.00	$	35,867.13
DAEWOO INTERNATIONAL CORP	EQUITY	3,100.00	$	43,226.30
DAEWOO SECURITIES CO LTD	EQUITY	11,910.00	$	96,190.10
DAI ICHI LIFE INSURANCE	EQUITY	259,900.00	$	4,396,662.37
DAI ICHI LIFE INSURANCE	EQUITY	448,300.00	$	7,583,777.38
DAI ICHI LIFE INSURANCE	EQUITY	64,000.00	$	1,082,671.77
DAI NIPPON PRINTING CO LTD	EQUITY	144,000.00	$	1,442,453.97
DAICEL CORP	EQUITY	70,000.00	$	1,055,571.72
DAICEL CORP	EQUITY	103,700.00	$	1,563,754.10
DAICEL CORP	EQUITY	62,500.00	$	942,474.75
DAIHATSU MOTOR CO LTD	EQUITY	46,000.00	$	627,507.38
DAIICHI SANKYO CO LTD	EQUITY	162,200.00	$	3,385,037.62
DAIICHI SANKYO CO LTD	EQUITY	8,700.00	$	181,564.90
DAIICHI SANKYO CO LTD	EQUITY	46,500.00	$	970,433.10
DAIICHI SANKYO CO LTD	EQUITY	38,800.00	$	809,737.73
DAIICHIKOSHO CO LTD	EQUITY	4,800.00	$	191,728.67
DAIKIN INDUSTRIES LTD	EQUITY	56,500.00	$	4,180,610.17
DAIKIN INDUSTRIES LTD	EQUITY	6,500.00	$	480,955.15
DAIKIN INDUSTRIES LTD	EQUITY	37,500.00	$	2,774,741.26
DAIKYO INC	EQUITY	56,000.00	$	91,707.88
DAILY MAIL+GENERAL TST A NV	EQUITY	254,607.00	$	2,626,857.11
DAIMLER AG REGISTERED SHARES	EQUITY	238,915.00	$	20,134,598.76
DAIMLER AG REGISTERED SHARES	EQUITY	13,948.00	$	1,175,469.87
DAIMLER AG REGISTERED SHARES	EQUITY	6,478.00	$	545,934.46
DAIRY CREST GROUP PLC	EQUITY	150,000.00	$	1,503,378.18
DAITO TRUST CONSTRUCT CO LTD	EQUITY	18,300.00	$	2,131,285.59

DAITO TRUST CONSTRUCT CO LTD	EQUITY	23,900.00	$	2,783,482.27
DAITO TRUST CONSTRUCT CO LTD	EQUITY	29,200.00	$	3,400,739.85
DAITO TRUST CONSTRUCT CO LTD	EQUITY	1,500.00	$	174,695.54
DAITO TRUST CONSTRUCT CO LTD	EQUITY	3,800.00	$	442,562.03
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	150,000.00	$	4,368,011.97
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	217,000.00	$	6,319,057.32
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	55,000.00	$	1,601,604.39
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	9,000.00	$	262,080.72
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	24,200.00	$	704,705.93
DAIWA SECURITIES GROUP INC	EQUITY	400,000.00	$	2,476,578.41
DAIWA SECURITIES GROUP INC	EQUITY	56,000.00	$	346,720.98
DALIAN WANDA COMMERCIAL PR H	EQUITY	38,200.00	$	223,280.84
DANIELI + CO	EQUITY	3,885.00	$	74,276.85
DANONE	EQUITY	146,457.00	$	9,908,513.94
DANONE	EQUITY	41,238.00	$	2,789,947.21
DANSKE BANK A/S	EQUITY	177,423.00	$	4,783,070.77
DANSKE BANK A/S	EQUITY	22,576.00	$	608,616.73
DANSKE BANK A/S	EQUITY	98,882.00	$	2,665,717.55
DART GROUP PLC	EQUITY	2,195.00	$	19,039.22
DASSAULT SYSTEMES SA	EQUITY	31,660.00	$	2,537,116.92
DATANG INTL POWER GEN CO H	EQUITY	322,000.00	$	98,467.77
DAVIDE CAMPARI MILANO SPA	EQUITY	66,883.00	$	581,240.03
DBS GROUP HOLDINGS LTD	EQUITY	444,669.00	$	5,231,400.00
DBS GROUP HOLDINGS LTD	EQUITY	90,505.00	$	1,064,764.71
DBS GROUP HOLDINGS LTD	EQUITY	408,400.00	$	4,804,705.88
DBS GROUP HOLDINGS LTD	EQUITY	138,900.00	$	1,634,117.65
DCC PLC	EQUITY	46,305.00	$	3,862,890.44
DCM HOLDINGS CO LTD	EQUITY	12,200.00	$	89,145.85
DELEK GROUP LTD	EQUITY	1,063.00	$	213,116.33
DELHAIZE GROUP	EQUITY	25,702.00	$	2,506,944.26
DELHAIZE GROUP	EQUITY	57,980.00	$	5,655,304.19
DELHAIZE GROUP	EQUITY	2,353.00	$	229,508.98
DELHAIZE GROUP	EQUITY	31,249.00	$	3,047,992.42
DELTA ELECTRONICS I GDR REGS	EQUITY	21,000.00	$	496,440.00
DELTA ELECTRONICS INC	EQUITY	139,984.00	$	662,694.07
DELTA ELECTRONICS INC	EQUITY	2,224,635.00	$	10,531,578.00
DELTA ELECTRONICS INC	EQUITY	910,423.00	$	4,310,006.29
DELTA ELECTRONICS THAI FORGN	EQUITY	8,000.00	$	17,007.09
DENSO CORP	EQUITY	118,700.00	$	5,740,858.72
DENSO CORP	EQUITY	14,800.00	$	715,793.67
DENSO CORP	EQUITY	23,800.00	$	1,151,073.61
DENTSU INC	EQUITY	56,400.00	$	3,131,900.74
DENTSU INC	EQUITY	24,800.00	$	1,377,147.84
DENTSU INC	EQUITY	153,400.00	$	8,518,325.78
DENTSU INC	EQUITY	27,700.00	$	1,538,185.29
DENTSU INC	EQUITY	1,800.00	$	99,954.28
DENTSU INC	EQUITY	24,000.00	$	1,332,723.72
DERICHEBOURG	EQUITY	10,011.00	$	36,061.34
DET NORSKE OLJESELSKAP ASA	EQUITY	20,801.00	$	129,839.54

DEUTSCHE BANK AG REGISTERED	EQUITY	342,241.00	$	8,374,263.52
DEUTSCHE BOERSE AG	EQUITY	47,894.00	$	4,234,498.13
DEUTSCHE BOERSE AG	EQUITY	35,620.00	$	3,149,305.20
DEUTSCHE BOERSE AG	EQUITY	4,613.00	$	407,853.59
DEUTSCHE BOERSE AG	EQUITY	14,864.00	$	1,314,185.08
DEUTSCHE EUROSHOP AG	EQUITY	12,571.00	$	552,516.81
DEUTSCHE LUFTHANSA REG	EQUITY	73,772.00	$	1,167,217.62
DEUTSCHE LUFTHANSA REG	EQUITY	366,128.00	$	5,792,862.49
DEUTSCHE LUFTHANSA REG	EQUITY	163,165.00	$	2,581,590.07
DEUTSCHE LUFTHANSA REG	EQUITY	75,663.00	$	1,197,136.95
DEUTSCHE POST AG REG	EQUITY	240,569.00	$	6,782,822.99
DEUTSCHE POST AG REG	EQUITY	66,138.00	$	1,864,755.42
DEUTSCHE TELEKOM AG REG	EQUITY	787,793.00	$	14,282,960.70
DEUTSCHE TELEKOM AG REG	EQUITY	264,278.00	$	4,791,451.93
DEUTSCHE TELEKOM AG REG	EQUITY	135,108.00	$	2,449,554.96
DEUTSCHE TELEKOM AG REG	EQUITY	61,248.00	$	1,110,447.51
DEUTSCHE TELEKOM AG REG	EQUITY	233,907.00	$	4,240,815.15
DEUTSCHE TELEKOM AG REG	EQUITY	234,991.00	$	4,260,468.45
DEUTSCHE WOHNEN AG BR	EQUITY	82,152.00	$	2,285,926.64
DEVRO PLC	EQUITY	295,419.00	$	1,262,712.54
DEXUS PROPERTY GROUP	EQUITY	237,236.00	$	1,294,507.87
DEXUS PROPERTY GROUP	EQUITY	17,217.00	$	93,946.71
DEXUS PROPERTY GROUP	EQUITY	127,872.00	$	697,749.54
DGB FINANCIAL GROUP INC	EQUITY	11,846.00	$	101,532.81
DHX MEDIA LTD VAR VOTING SHR	EQUITY	19,600.00	$	119,651.57
DIAGEO PLC	EQUITY	621,044.00	$	16,993,600.12
DIAGEO PLC	EQUITY	187,060.00	$	5,118,514.69
DIAGEO PLC	EQUITY	189,232.00	$	5,177,947.03
DIAGEO PLC	EQUITY	94,226.00	$	2,578,301.96
DIAGEO PLC	EQUITY	161,919.00	$	4,430,582.60
DIALOG GROUP BHD	EQUITY	276,192.00	$	102,924.70
DIALOG SEMICONDUCTOR PLC	EQUITY	21,194.00	$	716,361.97
DIGI.COM BHD	EQUITY	271,500.00	$	341,469.66
DIP CORP	EQUITY	111,500.00	$	2,314,439.50
DIRECT LINE INSURANCE GROUP	EQUITY	333,405.00	$	2,002,478.19
DIRECT LINE INSURANCE GROUP	EQUITY	354,835.00	$	2,131,189.84
DIRECT LINE INSURANCE GROUP	EQUITY	174,284.00	$	1,046,774.66
DIRECT LINE INSURANCE GROUP	EQUITY	486,222.00	$	2,920,318.97
DISCOVERY LTD	EQUITY	25,197.00	$	216,188.00
DISCOVERY LTD	EQUITY	587,908.00	$	5,044,197.90
DISTRIBUIDORA INTERNACIONAL	EQUITY	156,504.00	$	925,536.07
DIVI S LABORATORIES LTD	EQUITY	4,800.00	$	83,518.64
DIXONS CARPHONE PLC	EQUITY	238,610.00	$	1,758,436.60
DKSH HOLDING LTD	EQUITY	76,851.00	$	4,863,647.20
DKSH HOLDING LTD	EQUITY	10,025.00	$	634,449.30
DMCI HOLDINGS INC	EQUITY	280,600.00	$	82,292.64
DMCI HOLDINGS INC	EQUITY	10,407,450.00	$	3,052,232.71
DNB ASA	EQUITY	239,846.00	$	2,975,262.62
DNB ASA	EQUITY	94,367.00	$	1,170,612.01

DNB ASA	EQUITY	140,237.00	$	1,739,624.19
DNB ASA	EQUITY	159,391.00	$	1,977,227.41
DNB ASA	EQUITY	84,788.00	$	1,051,785.59
DOLLARAMA INC	EQUITY	35,600.00	$	2,048,710.68
DOLLARAMA INC	EQUITY	63,916.00	$	3,678,241.34
DOLLARAMA INC	EQUITY	8,200.00	$	471,894.03
DOLLARAMA INC	EQUITY	29,913.00	$	1,721,434.90
DOMINO S PIZZA GROUP PLC	EQUITY	8,494.00	$	131,703.12
DON QUIJOTE HOLDINGS CO LTD	EQUITY	28,600.00	$	1,016,376.41
DON QUIJOTE HOLDINGS CO LTD	EQUITY	20,900.00	$	742,736.61
DONGBU INSURANCE CO LTD	EQUITY	3,090.00	$	185,260.33
DONGSUH COMPANIES INC	EQUITY	1,913.00	$	50,820.82
DOOSAN CORP	EQUITY	498.00	$	37,587.31
DOOSAN HEAVY INDUSTRIES	EQUITY	3,565.00	$	62,631.87
DOWNER EDI LTD	EQUITY	253,422.00	$	663,757.82
DP WORLD LTD	EQUITY	13,243.00	$	268,832.90
DP WORLD LTD	EQUITY	185,500.00	$	3,765,650.00
DR. REDDY S LABORATORIES	EQUITY	7,632.00	$	357,972.16
DRAEGERWERK AG	EQUITY	711.00	$	46,580.99
DS SMITH PLC	EQUITY	12,802.00	$	74,852.80
DSV A/S	EQUITY	42,800.00	$	1,692,736.32
DSV A/S	EQUITY	8,648.00	$	342,027.66
DTS CORP	EQUITY	5,900.00	$	135,367.22
DUBAI FINANCIAL MARKET PJSC	EQUITY	142,610.00	$	47,756.68
DUBAI ISLAMIC BANK	EQUITY	72,149.00	$	121,394.18
DUERR AG	EQUITY	2,791.00	$	223,145.14
DUERR AG	EQUITY	48,660.00	$	3,890,448.82
DUET GROUP	EQUITY	572,975.00	$	950,458.94
DUFRY AG REG	EQUITY	10,019.00	$	1,201,078.92
DUFRY AG REG	EQUITY	20,312.00	$	2,435,005.00
DULUXGROUP LTD	EQUITY	146,212.00	$	707,403.99
DURATEX SA	EQUITY	22,429.00	$	33,448.62
E MART INC	EQUITY	1,645.00	$	265,152.87
E.ON SE	EQUITY	496,560.00	$	4,817,498.73
E.ON SE	EQUITY	157,625.00	$	1,529,237.63
E.ON SE	EQUITY	306,817.00	$	2,976,660.44
E.SUN FINANCIAL HOLDING CO	EQUITY	480,510.00	$	280,140.24
EAST JAPAN RAILWAY CO	EQUITY	83,000.00	$	7,900,162.10
EAST JAPAN RAILWAY CO	EQUITY	71,600.00	$	6,815,079.60
EAST JAPAN RAILWAY CO	EQUITY	19,700.00	$	1,875,098.72
EAST JAPAN RAILWAY CO	EQUITY	29,000.00	$	2,760,297.60
EAST JAPAN RAILWAY CO	EQUITY	43,500.00	$	4,140,446.40
EAST JAPAN RAILWAY CO	EQUITY	8,600.00	$	818,571.01
EASYJET PLC	EQUITY	34,995.00	$	897,476.98
EASYJET PLC	EQUITY	44,507.00	$	1,141,420.43
EASYJET PLC	EQUITY	30,644.00	$	785,891.83
EBARA CORP	EQUITY	882,000.00	$	4,245,213.85
ECLAT TEXTILE COMPANY LTD	EQUITY	13,520.00	$	186,663.01
ECLAT TEXTILE COMPANY LTD	EQUITY	343,904.00	$	4,748,088.53

ECOPETROL SA	EQUITY	532,405.00	$	186,161.46
EDENRED	EQUITY	53,332.00	$	1,010,957.94
EDENRED	EQUITY	83,829.00	$	1,589,057.10
EDENRED	EQUITY	63,556.00	$	1,204,763.43
EDF	EQUITY	61,285.00	$	903,740.65
EDF	EQUITY	84,555.00	$	1,246,892.24
EDP ENERGIAS DO BRASIL SA	EQUITY	15,800.00	$	48,083.92
EDP ENERGIAS DE PORTUGAL SA	EQUITY	561,529.00	$	2,025,773.35
EICHER MOTORS LTD	EQUITY	834.00	$	212,419.84
EISAI CO LTD	EQUITY	62,000.00	$	4,155,667.32
EISAI CO LTD	EQUITY	7,100.00	$	475,890.93
EISAI CO LTD	EQUITY	9,900.00	$	663,566.23
EL PUERTO DE LIVERPOOL C1	EQUITY	16,000.00	$	195,229.62
EL PUERTO DE LIVERPOOL C1	EQUITY	266,647.00	$	3,253,586.98
ELDORADO GOLD CORP	EQUITY	182,400.00	$	538,362.97
ELDORADO GOLD CORP	EQUITY	455,500.00	$	1,344,431.65
ELECTRIC POWER DEVELOPMENT C	EQUITY	35,300.00	$	1,269,150.84
ELECTROLUX AB SER B	EQUITY	61,424.00	$	1,495,054.30
ELECTROLUX AB SER B	EQUITY	162,590.00	$	3,957,425.09
ELECTROLUX AB SER B	EQUITY	76,356.00	$	1,858,497.76
ELEMENT FINANCIAL CORP	EQUITY	94,800.00	$	1,139,701.97
ELIOR	EQUITY	67,487.00	$	1,414,904.80
ELIS SA	EQUITY	15,309.00	$	253,610.05
ELISA OYJ	EQUITY	34,345.00	$	1,297,979.21
EMAAR MALLS GROUP PJSC	EQUITY	177,991.00	$	133,747.66
EMAAR PROPERTIES PJSC	EQUITY	259,685.00	$	402,289.04
EMAMI LTD	EQUITY	19,836.00	$	298,936.11
EMBOTELLADORA ANDINA PREF B	EQUITY	16,392.00	$	48,232.18
EMBRAER SA	EQUITY	46,200.00	$	352,550.52
EMIRATES TELECOM GROUP CO	EQUITY	123,870.00	$	542,964.06
EMLAK KONUT GAYRIMENKUL YATI	EQUITY	48,929.00	$	43,584.08
EMMI AG REG	EQUITY	261.00	$	117,397.85
EMPEROR INTL HLDG LTD	EQUITY	220,000.00	$	40,592.76
EMPIRE CO LTD A	EQUITY	44,100.00	$	817,172.27
EMPIRE CO LTD A	EQUITY	9,426.00	$	174,663.62
EMPIRE CO LTD A	EQUITY	154,752.00	$	2,867,552.00
EMPRESA NACIONAL DE ELECTRIC	EQUITY	271,441.00	$	336,049.01
EMPRESA NACIONAL DE TELECOM	EQUITY	5,555.00	$	49,766.87
EMPRESAS CMPC SA	EQUITY	84,873.00	$	181,472.03
EMPRESAS COPEC SA	EQUITY	55,974.00	$	476,324.05
EMS CHEMIE HOLDING AG REG	EQUITY	2,177.00	$	959,097.90
ENAGAS SA	EQUITY	49,417.00	$	1,395,723.89
ENBRIDGE INC	EQUITY	211,300.00	$	6,997,192.43
ENCANA CORP	EQUITY	211,800.00	$	1,071,883.95
ENDESA SA	EQUITY	77,940.00	$	1,568,441.79
ENDESA SA	EQUITY	278,170.00	$	5,597,811.81
ENDESA SA	EQUITY	42,217.00	$	849,562.58
ENEA SA	EQUITY	9,647.00	$	27,605.08
ENEL GREEN POWER SPA	EQUITY	456,439.00	$	933,647.32

ENEL SPA	EQUITY	1,761,159.00	$	7,445,968.34
ENEL SPA	EQUITY	784,940.00	$	3,318,631.87
ENERGA SA	EQUITY	16,103.00	$	51,543.30
ENERGY ABSOLUTE PCL FOREIGN	EQUITY	95,100.00	$	59,462.28
ENERGY DEVELOPMENT CORP	EQUITY	495,800.00	$	65,326.96
ENERSIS AMERICAS SA	EQUITY	785,516.00	$	189,561.44
ENERSIS AMERICAS SA	EQUITY	968,000.00	$	233,598.65
ENERSIS AMERICAS SPONS ADR	EQUITY	17,296.00	$	210,146.40
ENERSIS AMERICAS SPONS ADR	EQUITY	381,073.00	$	4,630,036.95
ENGIE	EQUITY	365,481.00	$	6,481,384.44
ENGIE	EQUITY	83,424.00	$	1,479,428.52
ENI SPA	EQUITY	628,516.00	$	9,422,045.81
ENI SPA	EQUITY	26,948.00	$	403,975.86
ENKA INSAAT VE SANAYI AS	EQUITY	54,443.00	$	84,307.98
ENN ENERGY HOLDINGS LTD	EQUITY	58,000.00	$	307,955.33
ENTERTAINMENT ONE LTD	EQUITY	70,628.00	$	173,844.70
EQUATORIAL ENERGIA SA ORD	EQUITY	6,100.00	$	52,793.43
EREGLI DEMIR VE CELIK FABRIK	EQUITY	94,451.00	$	98,371.29
ERICSSON LM B SHS	EQUITY	755,138.00	$	7,371,700.40
ERICSSON LM B SHS	EQUITY	259,830.00	$	2,536,475.34
ERICSSON LM B SHS	EQUITY	68,541.00	$	669,101.17
ERSTE GROUP BANK AG	EQUITY	64,648.00	$	2,030,266.14
ERSTE GROUP BANK AG	EQUITY	393,159.00	$	12,347,132.27
ERSTE GROUP BANK AG	EQUITY	37,831.00	$	1,188,080.04
ERSTE GROUP BANK AG	EQUITY	56,473.00	$	1,773,530.81
ESPRIT HOLDINGS LTD	EQUITY	3,633,523.00	$	4,003,830.43
ESSENTRA PLC	EQUITY	113,642.00	$	1,386,874.86
ESSILOR INTERNATIONAL	EQUITY	51,052.00	$	6,380,418.57
ESSILOR INTERNATIONAL	EQUITY	22,449.00	$	2,805,649.47
ESTACIO PARTICIPACOES SA	EQUITY	20,600.00	$	72,636.97
EURAZEO	EQUITY	10,958.00	$	755,883.40
EURAZEO	EQUITY	1,621.00	$	111,816.66
EUROBANK ERGASIAS SA	EQUITY	6,453.00	$	7,290.29
EUROCASH SA	EQUITY	5,654.00	$	69,440.99
EUROCASH SA	EQUITY	244,110.00	$	2,998,096.96
EUROFINS SCIENTIFIC	EQUITY	8,175.00	$	2,858,189.78
EUROFINS SCIENTIFIC	EQUITY	1,267.00	$	442,975.71
EURONEXT NV	EQUITY	71,500.00	$	3,672,647.29
EUTELSAT COMMUNICATIONS	EQUITY	40,780.00	$	1,222,661.09
EUTELSAT COMMUNICATIONS	EQUITY	7,366.00	$	220,846.53
EVA AIRWAYS CORP	EQUITY	149,147.00	$	84,456.24
EVA PRECISION INDUSTRIAL HLD	EQUITY	9,510,000.00	$	1,693,360.77
EVERGRANDE REAL ESTATE GROUP	EQUITY	350,000.00	$	307,994.04
EVERGREEN MARINE CORP LTD	EQUITY	133,320.00	$	53,779.34
EVOLUTION MINING LTD	EQUITY	231,112.00	$	233,722.29
EVONIK INDUSTRIES AG	EQUITY	34,710.00	$	1,154,353.08
EVONIK INDUSTRIES AG	EQUITY	35,235.00	$	1,171,813.05
EXOR SPA	EQUITY	25,747.00	$	1,177,213.80
EXOR SPA	EQUITY	74,124.00	$	3,389,124.79

EXPERIAN PLC	EQUITY	247,172.00	$	4,375,325.32
EXPERIAN PLC	EQUITY	216,518.00	$	3,832,702.28
EXPERIAN PLC	EQUITY	91,352.00	$	1,617,071.18
EXPERIAN PLC	EQUITY	12,990.00	$	229,943.02
EXXARO RESOURCES LTD	EQUITY	11,028.00	$	31,342.85
EZDAN HOLDING GROUP	EQUITY	55,656.00	$	242,959.23
FAIRFAX FINANCIAL HLDGS LTD	EQUITY	5,500.00	$	2,600,968.25
FAIRFAX FINANCIAL HLDGS LTD	EQUITY	2,965.00	$	1,402,158.34
FAIRFAX MEDIA LTD	EQUITY	1,915,305.00	$	1,282,001.72
FAMILYMART CO LTD	EQUITY	14,200.00	$	665,763.33
FANUC CORP	EQUITY	50,100.00	$	8,779,317.51
FANUC CORP	EQUITY	29,900.00	$	5,239,552.77
FANUC CORP	EQUITY	11,500.00	$	2,015,212.60
FANUC CORP	EQUITY	700.00	$	122,665.11
FANUC CORP	EQUITY	2,500.00	$	438,089.70
FAR EAST HORIZON LTD	EQUITY	116,000.00	$	108,214.68
FAR EASTERN NEW CENTURY CORP	EQUITY	255,938.00	$	200,639.43
FAR EASTONE TELECOMM CO LTD	EQUITY	126,000.00	$	259,311.35
FAST RETAILING CO LTD	EQUITY	13,000.00	$	4,608,005.32
FAST RETAILING CO LTD	EQUITY	2,000.00	$	708,923.90
FELDA GLOBAL VENTURES	EQUITY	85,300.00	$	33,972.98
FENG TAY ENTERPRISE CO LTD	EQUITY	16,480.00	$	84,288.98
FERROVIAL SA	EQUITY	108,922.00	$	2,467,604.70
FERROVIAL SA	EQUITY	19,839.00	$	449,448.32
FIAT CHRYSLER AUTOMOBILES NV	EQUITY	219,510.00	$	3,080,822.02
FIAT CHRYSLER AUTOMOBILES NV	EQUITY	254,212.00	$	3,567,864.46
FIAT CHRYSLER AUTOMOBILES NV	EQUITY	60,801.00	$	853,341.81
FIBRA UNO ADMINISTRACION SA	EQUITY	180,500.00	$	397,031.76
FIBRA UNO ADMINISTRACION SA	EQUITY	1,867,300.00	$	4,107,354.00
FIBRIA CELULOSE SA	EQUITY	17,900.00	$	234,775.61
FIELMANN AG	EQUITY	12,328.00	$	913,328.03
FINMECCANICA SPA	EQUITY	107,609.00	$	1,507,954.00
FINMECCANICA SPA	EQUITY	104,157.00	$	1,459,580.19
FINMECCANICA SPA	EQUITY	218,000.00	$	3,054,892.91
FINNING INTERNATIONAL INC	EQUITY	44,900.00	$	603,795.26
FIRST CAPITAL REALTY INC	EQUITY	26,600.00	$	351,385.79
FIRST FINANCIAL HOLDING CO	EQUITY	701,742.00	$	326,868.59
FIRST GULF BANK	EQUITY	61,794.00	$	212,821.70
FIRST GULF BANK	EQUITY	1,120,749.00	$	3,859,916.92
FIRST PACIFIC CO	EQUITY	513,000.00	$	340,228.25
FIRST PACIFIC CO	EQUITY	2,070,400.00	$	1,373,116.13
FIRST PACIFIC CO	EQUITY	38,000.00	$	25,202.09
FIRST QUANTUM MINERALS LTD	EQUITY	176,654.00	$	658,748.63
FIRST QUANTUM MINERALS LTD	EQUITY	329,978.00	$	1,230,498.91
FIRST QUANTUM MINERALS LTD	EQUITY	196,630.00	$	733,239.80
FIRSTRAND LTD	EQUITY	247,378.00	$	676,416.11
FISHER + PAYKEL HEALTHCARE C	EQUITY	86,597.00	$	527,630.32
FLETCHER BUILDING LTD	EQUITY	161,084.00	$	810,544.07
FLIGHT CENTRE TRAVEL GROUP L	EQUITY	14,635.00	$	424,736.52

FLIGHT CENTRE TRAVEL GROUP L	EQUITY	14,299.00	$	414,985.14
FLIGHT CENTRE TRAVEL GROUP L	EQUITY	56,767.00	$	1,647,490.12
FOMENTO ECONOMICO MEX SP ADR	EQUITY	166,738.00	$	15,398,254.30
FOMENTO ECONOMICO MEXICA UBD	EQUITY	130,900.00	$	1,218,569.81
FONCIERE DES REGIONS	EQUITY	7,102.00	$	636,479.48
FORBO HOLDING AG REG	EQUITY	155.00	$	183,026.97
FORD OTOMOTIV SANAYI AS	EQUITY	5,550.00	$	57,575.41
FORMOSA CHEMICALS + FIBRE	EQUITY	228,000.00	$	513,654.21
FORMOSA PETROCHEMICAL CORP	EQUITY	91,000.00	$	218,309.13
FORMOSA PLASTICS CORP	EQUITY	307,000.00	$	719,669.99
FORMOSA PLASTICS CORP	EQUITY	803,000.00	$	1,882,394.13
FORMOSA TAFFETA CO.	EQUITY	61,000.00	$	55,712.85
FORTESCUE METALS GROUP LTD	EQUITY	400,771.00	$	545,256.35
FORTIS INC	EQUITY	69,000.00	$	1,858,246.35
FORTUM OYJ	EQUITY	110,802.00	$	1,675,469.87
FOSUN INTERNATIONAL LTD	EQUITY	176,000.00	$	275,690.15
FOSUN INTERNATIONAL LTD	EQUITY	435,348.00	$	681,938.38
FOXCONN TECHNOLOGY CO LTD	EQUITY	71,053.00	$	150,555.27
FRANCO NEVADA CORP	EQUITY	37,200.00	$	1,695,169.53
FRANCO NEVADA CORP	EQUITY	18,600.00	$	847,584.77
FRAPORT AG FRANKFURT AIRPORT	EQUITY	9,883.00	$	632,774.13
FRESENIUS MEDICAL CARE ADR	EQUITY	82,832.00	$	3,465,690.88
FRESENIUS MEDICAL CARE AG +	EQUITY	54,079.00	$	4,566,328.03
FRESENIUS MEDICAL CARE AG +	EQUITY	51,263.00	$	4,328,550.34
FRESENIUS MEDICAL CARE AG +	EQUITY	17,190.00	$	1,451,490.95
FRESENIUS MEDICAL CARE AG +	EQUITY	45,770.00	$	3,864,731.86
FRESENIUS MEDICAL CARE AG +	EQUITY	7,132.00	$	602,212.53
FRESENIUS SE + CO KGAA	EQUITY	94,136.00	$	6,746,088.15
FRESENIUS SE + CO KGAA	EQUITY	13,477.00	$	965,805.11
FRESENIUS SE + CO KGAA	EQUITY	38,994.00	$	2,794,435.30
FRESENIUS SE + CO KGAA	EQUITY	6,723.00	$	481,791.78
FRESENIUS SE + CO KGAA	EQUITY	48,704.00	$	3,490,285.09
FRESNILLO PLC	EQUITY	61,160.00	$	638,217.64
FUBON FINANCIAL HOLDING CO	EQUITY	483,000.00	$	661,704.27
FUBON FINANCIAL HOLDING CO	EQUITY	3,216,000.00	$	4,405,881.82
FUCHS PETROLUB SE PREF	EQUITY	17,247.00	$	814,990.61
FUGRO NV CVA	EQUITY	51,116.00	$	836,241.32
FUJI ELECTRIC CO LTD	EQUITY	119,000.00	$	505,498.98
FUJI HEAVY INDUSTRIES LTD	EQUITY	147,900.00	$	6,180,583.57
FUJI HEAVY INDUSTRIES LTD	EQUITY	9,000.00	$	376,100.42
FUJI HEAVY INDUSTRIES LTD	EQUITY	58,200.00	$	2,432,116.05
FUJI HEAVY INDUSTRIES LTD	EQUITY	98,200.00	$	4,103,673.47
FUJI HEAVY INDUSTRIES LTD	EQUITY	57,200.00	$	2,390,327.11
FUJI KIKO CO LTD	EQUITY	19,000.00	$	76,445.41
FUJI MEDIA HOLDINGS INC	EQUITY	201,900.00	$	2,403,431.56
FUJI SOFT INC	EQUITY	4,000.00	$	88,582.24
FUJIFILM HOLDINGS CORP	EQUITY	112,800.00	$	4,763,489.75
FUJIFILM HOLDINGS CORP	EQUITY	261,100.00	$	11,026,127.44
FUJIFILM HOLDINGS CORP	EQUITY	39,300.00	$	1,659,620.10

FUJIFILM HOLDINGS CORP	EQUITY	36,302.00	$	1,533,016.00
FUJITSU GENERAL LTD	EQUITY	14,000.00	$	180,506.26
FUJITSU LTD	EQUITY	467,000.00	$	2,356,060.52
FUJITSU LTD	EQUITY	745,000.00	$	3,758,597.61
FUJITSU LTD	EQUITY	752,000.00	$	3,793,913.30
FUJITSU LTD	EQUITY	90,000.00	$	454,058.77
FUKUOKA FINANCIAL GROUP INC	EQUITY	187,000.00	$	940,479.65
FURUKAWA ELECTRIC CO LTD	EQUITY	40,000.00	$	85,456.59
G.U.D. HOLDINGS LTD	EQUITY	71,954.00	$	444,452.62
G4S PLC	EQUITY	396,621.00	$	1,318,227.37
G4S PLC	EQUITY	984,043.00	$	3,270,609.50
G4S PLC	EQUITY	248,699.00	$	826,587.17
GALAXY ENTERTAINMENT GROUP L	EQUITY	564,000.00	$	1,779,294.59
GALAXY ENTERTAINMENT GROUP L	EQUITY	1,209,000.00	$	3,814,126.18
GALAXY ENTERTAINMENT GROUP L	EQUITY	135,000.00	$	425,894.98
GALENICA AG REG	EQUITY	963.00	$	1,514,247.75
GALENICA AG REG	EQUITY	507.00	$	797,220.78
GALP ENERGIA SGPS SA	EQUITY	89,097.00	$	1,037,546.70
GALP ENERGIA SGPS SA	EQUITY	24,568.00	$	286,097.71
GAM HOLDING AG	EQUITY	44,564.00	$	743,475.32
GAMUDA BHD	EQUITY	137,900.00	$	149,671.36
GAS NATURAL SDG SA	EQUITY	87,901.00	$	1,796,585.24
GAZPROM PAO SPON ADR	EQUITY	200,000.00	$	738,500.00
GAZTRANSPORT ET TECHNIGA SA	EQUITY	2,093.00	$	88,591.84
GCL POLY ENERGY HOLDINGS LTD	EQUITY	155,000.00	$	999.98
GCL POLY ENERGY HOLDINGS LTD	EQUITY	775,000.00	$	116,997.74
GDF SUEZ STRIP VVPR	EQUITY	19,971.00	$	21.69
GDF SUEZ STRIP VVPR	EQUITY	378.00	$	0.41
GEA GROUP AG	EQUITY	45,380.00	$	1,843,681.43
GEA GROUP AG	EQUITY	15,217.00	$	618,230.50
GEBERIT AG REG	EQUITY	9,644.00	$	3,277,611.19
GEBERIT AG REG	EQUITY	18,626.00	$	6,330,234.97
GECINA SA	EQUITY	9,270.00	$	1,128,847.13
GEELY AUTOMOBILE HOLDINGS LT	EQUITY	370,000.00	$	197,170.38
GEMALTO	EQUITY	3,890.00	$	233,554.83
GEMALTO	EQUITY	16,051.00	$	963,698.86
GENER S.A.	EQUITY	134,451.00	$	59,749.68
GENMAB A/S	EQUITY	31,199.00	$	4,166,799.98
GENTERA SAB DE CV	EQUITY	70,600.00	$	135,508.64
GENTING BHD	EQUITY	164,200.00	$	280,709.91
GENTING MALAYSIA BHD	EQUITY	255,300.00	$	260,443.46
GENTING PLANTATIONS BHD	EQUITY	18,400.00	$	45,426.81
GENTING SINGAPORE PLC	EQUITY	1,538,000.00	$	834,779.54
GEO HOLDINGS CORP	EQUITY	29,700.00	$	471,565.73
GERDAU SA SPON ADR	EQUITY	128,700.00	$	154,440.00
GERDAU SA PREF	EQUITY	71,100.00	$	83,567.77
GERRESHEIMER AG	EQUITY	7,629.00	$	598,266.17
GERRESHEIMER AG	EQUITY	15,847.00	$	1,242,721.71
GETINGE AB B SHS	EQUITY	50,542.00	$	1,333,902.09

GF SECURITIES CO LTD H	EQUITY	97,700.00	$	246,073.17
GIANT MANUFACTURING	EQUITY	22,000.00	$	146,680.06
GILDAN ACTIVEWEAR INC	EQUITY	55,400.00	$	1,568,955.44
GILDAN ACTIVEWEAR INC	EQUITY	12,200.00	$	345,510.04
GILDAN ACTIVEWEAR INC	EQUITY	50,600.00	$	1,433,017.06
GINKO INTERNATIONAL CO LTD	EQUITY	280,000.00	$	3,708,101.20
GIVAUDAN REG	EQUITY	2,396.00	$	4,363,544.46
GJENSIDIGE FORSIKRING ASA	EQUITY	53,157.00	$	853,385.04
GKN PLC	EQUITY	409,010.00	$	1,859,158.29
GKN PLC	EQUITY	739,312.00	$	3,360,548.72
GL LTD	EQUITY	809,300.00	$	499,162.94
GLAXOSMITHKLINE CONSUMER HEA	EQUITY	677.00	$	65,483.20
GLAXOSMITHKLINE PLC	EQUITY	1,207,120.00	$	24,428,064.24
GLAXOSMITHKLINE PLC	EQUITY	20,981.00	$	424,585.14
GLAXOSMITHKLINE PLC	EQUITY	109,739.00	$	2,220,749.67
GLAXOSMITHKLINE PLC	EQUITY	80,184.00	$	1,622,655.50
GLAXOSMITHKLINE PLC	EQUITY	72,941.00	$	1,476,081.44
GLENCORE PLC	EQUITY	3,085,950.00	$	4,115,376.26
GLENCORE PLC	EQUITY	883,213.00	$	1,177,839.50
GLENCORE PLC	EQUITY	742,879.00	$	990,692.20
GLENCORE PLC	EQUITY	70,994.00	$	94,676.52
GLENMARK PHARMACEUTICALS LTD	EQUITY	8,229.00	$	114,473.67
GLENMARK PHARMACEUTICALS LTD	EQUITY	179,010.00	$	2,490,209.21
GLENMARK PHARMACEUTICALS LTD	EQUITY	348,976.00	$	4,854,607.28
GLOBAL LOGISTIC PROPERTIES L	EQUITY	780,000.00	$	1,182,109.75
GLOBAL MEDIACOM TBK PT	EQUITY	520,500.00	$	41,534.28
GLOBAL PORTS INV GDR REG S	EQUITY	199,305.00	$	647,741.25
GLOBAL TELECOM HOLDING	EQUITY	223,132.00	$	58,418.61
GLOBALTRA SPONS GDR REG S	EQUITY	75,956.00	$	345,599.80
GLOBE TELECOM INC	EQUITY	1,940.00	$	76,354.90
GLORY LTD	EQUITY	20,200.00	$	627,183.17
GLOW ENERGY PCL FOREIGN	EQUITY	22,600.00	$	46,474.92
GMO INTERNET INC	EQUITY	35,800.00	$	476,757.97
GN STORE NORD A/S	EQUITY	177,249.00	$	3,232,888.83
GODREJ CONSUMER PRODUCTS LTD	EQUITY	9,143.00	$	182,911.83
GODREJ CONSUMER PRODUCTS LTD	EQUITY	124,414.00	$	2,488,985.23
GOLD FIELDS LTD	EQUITY	56,783.00	$	154,641.19
GOLDCORP INC	EQUITY	198,006.00	$	2,279,257.03
GOLDEN AGRI RESOURCES LTD	EQUITY	1,621,993.00	$	388,734.09
GOLDIN PROPERTIES HOLDINGS	EQUITY	108,000.00	$	122,908.59
GOME ELECTRICAL APPLIANCES	EQUITY	938,150.00	$	156,153.56
GOODBABY INTERNATIONAL HOLDI	EQUITY	1,014,000.00	$	371,574.74
GOODBABY INTERNATIONAL HOLDI	EQUITY	6,235,000.00	$	2,284,781.58
GOODMAN GROUP	EQUITY	442,620.00	$	2,019,116.67
GOODMAN GROUP	EQUITY	108,669.00	$	495,719.55
GOODMAN GROUP	EQUITY	40,595.00	$	185,183.77
GPT GROUP	EQUITY	447,516.00	$	1,556,321.45
GPT GROUP	EQUITY	35,079.00	$	121,993.85
GRANA Y MONTERO SA SPON ADR	EQUITY	117,100.00	$	344,274.00

GREAT EASTERN HOLDINGS LTD	EQUITY	161,600.00	$	2,305,560.92
GREAT WALL MOTOR COMPANY H	EQUITY	250,500.00	$	292,513.69
GREAT WALL MOTOR COMPANY H	EQUITY	1,774,500.00	$	2,072,117.96
GREAT WEST LIFECO INC	EQUITY	71,400.00	$	1,774,848.46
GREAT WEST LIFECO INC	EQUITY	4,800.00	$	119,317.54
GREENCORE GROUP PLC	EQUITY	924,993.00	$	4,830,339.65
GRIFOLS SA	EQUITY	38,139.00	$	1,766,177.80
GRIFOLS SA B	EQUITY	56,439.00	$	1,834,079.28
GROUPE BRUXELLES LAMBERT SA	EQUITY	20,387.00	$	1,745,800.59
GROUPE BRUXELLES LAMBERT SA	EQUITY	1,626.00	$	139,239.31
GROUPE EUROTUNNEL SE REGR	EQUITY	116,013.00	$	1,444,245.63
GROUPE EUROTUNNEL SE REGR	EQUITY	210,061.00	$	2,615,049.01
GROWTHPOINT PROPERTIES LTD	EQUITY	156,054.00	$	233,947.56
GRUMA S.A.B. B	EQUITY	13,800.00	$	193,746.45
GRUPA AZOTY SA	EQUITY	3,241.00	$	81,662.09
GRUPA LOTOS SA	EQUITY	14,808.00	$	101,246.15
GRUPO AEROPORT DEL PACIFIC B	EQUITY	24,200.00	$	213,315.73
GRUPO AEROPORT DEL SURESTE B	EQUITY	15,500.00	$	219,121.48
GRUPO ARGOS SA	EQUITY	19,439.00	$	99,200.44
GRUPO AVAL ACCIONES SA PF	EQUITY	72,872.00	$	25,021.41
GRUPO BIMBO SAB SERIES A	EQUITY	131,400.00	$	348,221.05
GRUPO CARSO SAB DE CV SER A1	EQUITY	36,200.00	$	150,910.62
GRUPO COMERCIAL CHEDRAUI SA	EQUITY	24,500.00	$	64,728.46
GRUPO COMERCIAL CHEDRAUI SA	EQUITY	340,800.00	$	900,386.14
GRUPO DE INV SURAMERICANA	EQUITY	20,672.00	$	232,474.53
GRUPO DE INV SURAMERICANA	EQUITY	144,700.00	$	1,627,276.74
GRUPO DE INV SURAMERICANA PF	EQUITY	5,848.00	$	64,107.86
GRUPO DE INV SURAMERICANA PF	EQUITY	153,700.00	$	1,684,914.16
GRUPO FIN SANTANDER B	EQUITY	112,700.00	$	196,934.54
GRUPO FINANCIERO BANORTE O	EQUITY	177,500.00	$	974,283.70
GRUPO FINANCIERO BANORTE O	EQUITY	1,724,293.00	$	9,464,510.26
GRUPO FINANCIERO INBURSA O	EQUITY	151,300.00	$	273,408.14
GRUPO FINANCIERO INBURSA O	EQUITY	1,255,803.00	$	2,269,311.06
GRUPO LALA SAB DE CV	EQUITY	49,400.00	$	114,067.22
GRUPO MEXICO SAB DE CV SER B	EQUITY	293,200.00	$	624,557.60
GRUPO SANBORNS SAB DE CV	EQUITY	771,900.00	$	1,173,192.00
GRUPO TELEVISA SAB SER CPO	EQUITY	177,300.00	$	968,771.68
GS ENGINEERING + CONSTRUCT	EQUITY	2,334.00	$	39,313.04
GS HOLDINGS	EQUITY	3,971.00	$	171,702.44
GS RETAIL CO LTD	EQUITY	1,380.00	$	63,318.41
GT CAPITAL HOLDINGS INC	EQUITY	3,630.00	$	101,829.77
GUANGDONG INVESTMENT LTD	EQUITY	202,000.00	$	285,140.29
GUANGDONG INVESTMENT LTD	EQUITY	1,364,000.00	$	1,925,402.73
GUANGZHOU AUTOMOBILE GROUP H	EQUITY	176,000.00	$	156,920.83
GUANGZHOU R+F PROPERTIES H	EQUITY	81,200.00	$	100,057.42
GUDANG GARAM TBK PT	EQUITY	39,000.00	$	155,603.92
GUNGHO ONLINE ENTERTAINMENT	EQUITY	76,000.00	$	207,855.69
GUNGHO ONLINE ENTERTAINMENT	EQUITY	31,800.00	$	86,971.20
GUNMA BANK LTD/THE	EQUITY	96,000.00	$	564,212.98

GUNMA BANK LTD/THE	EQUITY	16,000.00	$	94,035.50
GVC HOLDINGS PLC	EQUITY	61,921.00	$	423,015.01
H LUNDBECK A/S	EQUITY	36,979.00	$	1,267,119.36
H+R REAL ESTATE INV REIT UTS	EQUITY	30,900.00	$	446,004.61
H+R REAL ESTATE INV REIT UTS	EQUITY	6,800.00	$	98,149.88
H+R REAL ESTATE INV REIT UTS	EQUITY	75,349.00	$	1,087,572.85
HACHIJUNI BANK LTD/THE	EQUITY	104,000.00	$	644,083.30
HACHIJUNI BANK LTD/THE	EQUITY	67,000.00	$	414,938.28
HACI OMER SABANCI HOLDING	EQUITY	67,781.00	$	192,276.64
HAIER ELECTRONICS GROUP CO	EQUITY	91,000.00	$	184,579.65
HAITIAN INTERNATIONAL HLDGS	EQUITY	51,000.00	$	75,807.57
HAITIAN INTERNATIONAL HLDGS	EQUITY	2,712,000.00	$	4,031,178.75
HAITONG SECURITIES CO LTD H	EQUITY	237,809.00	$	420,376.81
HAKUHODO DY HOLDINGS INC	EQUITY	49,400.00	$	541,656.76
HAKUHODO DY HOLDINGS INC	EQUITY	35,500.00	$	389,247.27
HAMAMATSU PHOTONICS KK	EQUITY	30,800.00	$	853,884.20
HAMMERSON PLC	EQUITY	181,281.00	$	1,603,140.59
HAMMERSON PLC	EQUITY	14,205.00	$	125,620.51
HANA FINANCIAL GROUP	EQUITY	21,767.00	$	438,106.01
HANERGY THIN FILM POWER GROU	EQUITY	674,000.00	$	340,037.29
HANG LUNG GROUP LTD	EQUITY	30,000.00	$	97,352.95
HANG LUNG PROPERTIES LTD	EQUITY	560,500.00	$	1,275,745.63
HANG LUNG PROPERTIES LTD	EQUITY	634,000.00	$	1,443,037.88
HANG SENG BANK LTD	EQUITY	186,200.00	$	3,560,555.60
HANG SENG BANK LTD	EQUITY	101,500.00	$	1,940,904.37
HANKOOK TIRE CO LTD	EQUITY	5,730.00	$	229,923.24
HANKOOK TIRE CO LTD	EQUITY	91,370.00	$	3,666,332.78
HANKYU HANSHIN HOLDINGS INC	EQUITY	297,000.00	$	1,947,986.20
HANMI PHARM CO LTD	EQUITY	389.00	$	241,518.06
HANMI SCIENCE CO LTD	EQUITY	846.00	$	93,074.07
HANNOVER RUECK SE	EQUITY	15,519.00	$	1,781,078.34
HANNOVER RUECK SE	EQUITY	6,930.00	$	795,339.45
HANNOVER RUECK SE	EQUITY	27,377.00	$	3,141,992.50
HANNOVER RUECK SE	EQUITY	22,915.00	$	2,629,899.48
HANON SYSTEMS	EQUITY	2,630.00	$	116,410.39
HANSSEM CO LTD	EQUITY	680.00	$	134,254.40
HANWHA CHEMICAL CORP	EQUITY	6,000.00	$	139,183.83
HANWHA CORPORATION	EQUITY	4,370.00	$	146,840.65
HANWHA LIFE INSURANCE CO LTD	EQUITY	16,290.00	$	102,667.78
HARGREAVES LANSDOWN PLC	EQUITY	62,915.00	$	1,396,520.27
HARTALEGA HOLDINGS BHD	EQUITY	37,100.00	$	51,327.36
HARVEY NORMAN HOLDINGS LTD	EQUITY	117,702.00	$	357,950.49
HARVEY NORMAN HOLDINGS LTD	EQUITY	211,780.00	$	644,056.64
HASEKO CORP	EQUITY	205,200.00	$	2,299,427.24
HASEKO CORP	EQUITY	422,900.00	$	4,738,926.80
HAW PAR CORP LTD 1	EQUITY	50,000.00	$	291,474.29
HAYS PLC	EQUITY	1,072,246.00	$	2,305,779.62
HAYS PLC	EQUITY	1,938,486.00	$	4,168,559.75
HAZAMA ANDO CORP	EQUITY	50,600.00	$	275,514.36

HCL TECHNOLOGIES LTD	EQUITY	38,750.00	$	502,560.23
HDFC BANK LIMITED	EQUITY	439,899.00	$	7,192,317.48
HDFC BANK LIMITED	EQUITY	372,989.00	$	6,098,343.72
HEALTHSCOPE LTD	EQUITY	313,213.00	$	606,155.79
HEIDELBERGCEMENT AG	EQUITY	35,390.00	$	2,907,147.20
HEIDELBERGCEMENT AG	EQUITY	19,925.00	$	1,636,759.20
HEINEKEN HOLDING NV	EQUITY	25,550.00	$	1,970,602.55
HEINEKEN HOLDING NV	EQUITY	11,284.00	$	870,304.47
HEINEKEN NV	EQUITY	56,556.00	$	4,839,375.46
HEINEKEN NV	EQUITY	68,022.00	$	5,820,496.46
HEINEKEN NV	EQUITY	8,247.00	$	705,678.08
HEINEKEN NV	EQUITY	1,288.00	$	110,211.39
HEINEKEN NV	EQUITY	31,443.00	$	2,690,509.99
HELLENIC TELECOMMUN ORGANIZA	EQUITY	19,988.00	$	200,627.79
HELVETIA HOLDING AG REG	EQUITY	1,033.00	$	584,093.91
HENDERSON LAND DEVELOPMENT	EQUITY	377,663.00	$	2,314,663.91
HENGAN INTL GROUP CO LTD	EQUITY	60,000.00	$	566,698.71
HENKEL AG + CO KGAA	EQUITY	29,564.00	$	2,846,064.42
HENKEL AG + CO KGAA VORZUG	EQUITY	44,212.00	$	4,956,437.63
HENKEL AG + CO KGAA VORZUG	EQUITY	15,396.00	$	1,725,986.47
HENKEL AG + CO KGAA VORZUG	EQUITY	30,170.00	$	3,382,242.91
HENNES + MAURITZ AB B SHS	EQUITY	235,585.00	$	8,441,893.64
HENNES + MAURITZ AB B SHS	EQUITY	15,498.00	$	555,351.43
HENNES + MAURITZ AB B SHS	EQUITY	81,100.00	$	2,906,117.00
HERMES INTERNATIONAL	EQUITY	6,481.00	$	2,194,816.77
HERMES INTERNATIONAL	EQUITY	856.00	$	289,887.85
HERMES MICROVISION INC	EQUITY	2,000.00	$	72,761.59
HERMES MICROVISION INC	EQUITY	51,161.00	$	1,861,277.89
HERO MOTOCORP LTD	EQUITY	4,940.00	$	200,739.95
HEXAGON AB B SHS	EQUITY	59,612.00	$	2,225,921.95
HIGHWEALTH CONSTRUCTION CORP	EQUITY	50,700.00	$	58,499.41
HIKARI TSUSHIN INC	EQUITY	4,100.00	$	281,183.76
HIKMA PHARMACEUTICALS PLC	EQUITY	29,269.00	$	992,641.83
HIKMA PHARMACEUTICALS PLC	EQUITY	35,276.00	$	1,196,365.89
HILL + SMITH HOLDINGS PLC	EQUITY	9,881.00	$	110,246.51
HILONG HOLDING LTD	EQUITY	1,347,000.00	$	234,634.17
HINDALCO INDUSTRIES LTD	EQUITY	94,931.00	$	121,540.38
HINDUSTAN PETROLEUM CORP	EQUITY	469,128.00	$	5,956,263.60
HINDUSTAN UNILEVER LTD	EQUITY	52,969.00	$	689,532.78
HINO MOTORS LTD	EQUITY	68,000.00	$	796,475.33
HIROSE ELECTRIC CO LTD	EQUITY	7,500.00	$	920,237.75
HIROSHIMA BANK LTD/THE	EQUITY	133,000.00	$	766,191.45
HISAMITSU PHARMACEUTICAL CO	EQUITY	17,700.00	$	750,405.25
HISCOX LTD	EQUITY	21,319.00	$	331,188.70
HITACHI CAPITAL CORP	EQUITY	47,700.00	$	1,298,620.06
HITACHI CHEMICAL CO LTD	EQUITY	28,100.00	$	452,234.92
HITACHI CONSTRUCTION MACHINE	EQUITY	20,800.00	$	328,179.89
HITACHI HIGH TECHNOLOGIES CO	EQUITY	14,600.00	$	399,301.72
HITACHI HIGH TECHNOLOGIES CO	EQUITY	203,100.00	$	5,554,669.77

HITACHI HIGH TECHNOLOGIES CO	EQUITY	14,800.00	$	404,771.60
HITACHI LTD	EQUITY	1,174,000.00	$	6,748,584.73
HITACHI LTD	EQUITY	1,089,000.00	$	6,259,973.40
HITACHI LTD	EQUITY	193,000.00	$	1,109,435.14
HITACHI LTD	EQUITY	428,000.00	$	2,460,301.76
HITACHI METALS LTD	EQUITY	52,000.00	$	650,567.36
HITACHI METALS LTD	EQUITY	62,200.00	$	778,178.64
HIWIN TECHNOLOGIES CORP	EQUITY	14,852.00	$	58,554.33
HK ELECTRIC INVESTMENTS SS	EQUITY	654,345.00	$	548,794.86
HKT TRUST AND HKT LTD SS	EQUITY	703,279.00	$	898,364.82
HKT TRUST AND HKT LTD SS	EQUITY	4,209,000.00	$	5,376,554.00
HKT TRUST AND HKT LTD SS	EQUITY	861,400.00	$	1,100,347.74
HM SAMPOERNA TBK PT	EQUITY	24,000.00	$	163,656.15
HOCHTIEF AG	EQUITY	33,034.00	$	3,081,430.77
HOKUETSU KISHU PAPER CO LTD	EQUITY	14,100.00	$	83,689.26
HOKUHOKU FINANCIAL GROUP INC	EQUITY	261,000.00	$	538,077.23
HOKUHOKU FINANCIAL GROUP INC	EQUITY	159,000.00	$	327,794.17
HOKURIKU ELECTRIC POWER CO	EQUITY	37,800.00	$	564,038.41
HOME PRODUCT CENTER PCL FOR	EQUITY	239,201.00	$	45,201.24
HOME RETAIL GROUP	EQUITY	229,135.00	$	336,202.36
HOMESERVE PLC	EQUITY	458,070.00	$	2,793,093.29
HON HAI PRECISION INDUSTRY	EQUITY	1,011,360.00	$	2,487,834.14
HON HAI PRECISION INDUSTRY	EQUITY	3,594,600.00	$	8,842,319.85
HONDA MOTOR CO LTD	EQUITY	404,300.00	$	13,141,136.37
HONDA MOTOR CO LTD	EQUITY	125,700.00	$	4,085,681.03
HONDA MOTOR CO LTD	EQUITY	30,500.00	$	991,354.59
HONG KONG + CHINA GAS	EQUITY	1,689,693.00	$	3,322,635.22
HONG KONG + CHINA GAS	EQUITY	164,000.00	$	322,491.82
HONG KONG EXCHANGES + CLEAR	EQUITY	276,980.00	$	7,094,124.63
HONG KONG EXCHANGES + CLEAR	EQUITY	128,100.00	$	3,280,949.40
HONG KONG EXCHANGES + CLEAR	EQUITY	22,400.00	$	573,717.93
HONG KONG EXCHANGES + CLEAR	EQUITY	23,700.00	$	607,014.06
HONG LEONG BANK BERHAD	EQUITY	58,000.00	$	181,558.17
HONG LEONG FINANCIAL GROUP	EQUITY	16,786.00	$	54,578.45
HONGHUA GROUP	EQUITY	2,914,000.00	$	180,476.51
HONGKONG + SHANGHAI HOTELS	EQUITY	864,432.00	$	963,683.60
HONGKONG LAND HOLDINGS LTD	EQUITY	145,000.00	$	1,015,000.00
HONGKONG LAND HOLDINGS LTD	EQUITY	114,400.00	$	800,800.00
HONGKONG LAND HOLDINGS LTD	EQUITY	63,700.00	$	445,900.00
HOSHIZAKI ELECTRIC CO LTD	EQUITY	9,800.00	$	615,885.95
HOTAI MOTOR COMPANY LTD	EQUITY	20,000.00	$	231,375.77
HOTEL SHILLA CO LTD	EQUITY	2,660.00	$	175,359.69
HOTEL SHILLA CO LTD	EQUITY	62,690.00	$	4,132,819.07
HOUSING DEVELOPMENT FINANCE	EQUITY	109,914.00	$	2,099,217.22
HOUSING DEVELOPMENT FINANCE	EQUITY	520,063.00	$	9,932,540.02
HOWDEN JOINERY GROUP PLC	EQUITY	595,870.00	$	4,624,001.51
HOWDEN JOINERY GROUP PLC	EQUITY	181,062.00	$	1,405,056.41
HOYA CORP	EQUITY	108,400.00	$	4,488,469.18
HOYA CORP	EQUITY	27,300.00	$	1,130,398.60

HOYA CORP	EQUITY	21,600.00	$	894,381.31
HOYA CORP	EQUITY	76,700.00	$	3,175,881.79
HSBC BANK PLC	EQUITY	192,100.00	$	1,168,160.10
HSBC BANK PLC	EQUITY	930,350.00	$	7,310,318.16
HSBC HOLDINGS PLC	EQUITY	4,917,000.00	$	38,859,310.33
HSBC HOLDINGS PLC	EQUITY	435,999.00	$	3,476,673.12
HSBC HOLDINGS PLC	EQUITY	565,723.00	$	4,470,938.71
HSBC HOLDINGS PLC	EQUITY	856,633.00	$	6,830,825.13
HSBC HOLDINGS PLC	EQUITY	437,514.00	$	3,457,696.22
HSBC HOLDINGS PLC	EQUITY	647,195.00	$	5,114,816.22
HSBC HOLDINGS PLC	EQUITY	301,855.00	$	2,385,575.99
HTC CORP	EQUITY	52,000.00	$	123,481.60
HUA NAN FINANCIAL HOLDINGS C	EQUITY	471,453.00	$	218,883.25
HUADIAN POWER INTL CORP H	EQUITY	117,000.00	$	76,388.20
HUADIAN POWER INTL CORP H	EQUITY	3,024,000.00	$	1,974,341.14
HUANENG POWER INTL INC H	EQUITY	256,000.00	$	221,311.85
HUANENG POWER INTL INC H	EQUITY	3,226,000.00	$	2,788,875.05
HUANENG RENEWABLES CORP H	EQUITY	251,900.00	$	75,406.02
HUATAI SECURITIES CO LTD H	EQUITY	64,400.00	$	150,236.06
HUGO BOSS AG ORD	EQUITY	17,183.00	$	1,429,807.42
HULIC CO LTD	EQUITY	63,000.00	$	559,848.71
HULIC CO LTD	EQUITY	5,700.00	$	50,652.98
HUSKY ENERGY INC	EQUITY	88,526.70	$	911,969.66
HUSQVARNA AB B SHS	EQUITY	98,306.00	$	652,994.57
HUSQVARNA AB B SHS	EQUITY	184,712.00	$	1,226,943.75
HUSQVARNA AB B SHS	EQUITY	137,639.00	$	914,262.80
HUTCHISON CHINA MEDITECH LTD	EQUITY	18,400.00	$	756,641.39
HUTCHISON PORT HOLDINGS TR U	EQUITY	1,499,500.00	$	794,735.00
HYAKUGO BANK LTD/THE	EQUITY	15,000.00	$	73,693.84
HYOSUNG CORPORATION	EQUITY	1,779.00	$	178,271.72
HYPERMARCAS SA	EQUITY	25,600.00	$	140,480.51
HYPERMARCAS SA	EQUITY	1,619,800.00	$	8,888,684.49
HYPROP INVESTMENTS LTD UTS	EQUITY	5,906.00	$	39,391.12
HYSAN DEVELOPMENT CO	EQUITY	142,466.00	$	585,477.97
HYSAN DEVELOPMENT CO	EQUITY	138,000.00	$	567,124.51
HYUNDAI DEPT STORE CO	EQUITY	1,145.00	$	123,527.78
HYUNDAI DEVELOPMENT CO ENGIN	EQUITY	4,340.00	$	143,611.79
HYUNDAI DEVELOPMENT CO ENGIN	EQUITY	39,230.00	$	1,298,131.42
HYUNDAI ENGINEERING + CONST	EQUITY	5,729.00	$	139,493.37
HYUNDAI GLOVIS CO LTD	EQUITY	1,153.00	$	189,782.10
HYUNDAI HEAVY INDUSTRIES	EQUITY	3,431.00	$	256,911.69
HYUNDAI MARINE + FIRE INS CO	EQUITY	4,510.00	$	138,659.76
HYUNDAI MOBIS CO LTD	EQUITY	5,154.00	$	1,083,502.62
HYUNDAI MOBIS CO LTD	EQUITY	4,805.00	$	1,010,133.90
HYUNDAI MOTOR CO	EQUITY	11,619.00	$	1,476,466.68
HYUNDAI MOTOR CO	EQUITY	61,586.00	$	7,825,946.87
HYUNDAI MOTOR CO LTD 2ND PRF	EQUITY	2,936.00	$	262,914.16
HYUNDAI MOTOR CO LTD 2ND PRF	EQUITY	11,482.00	$	1,028,194.96
HYUNDAI MOTOR CO LTD PRF	EQUITY	997.00	$	87,579.21

HYUNDAI STEEL CO	EQUITY	5,780.00	$	246,224.89
HYUNDAI WIA CORP	EQUITY	1,157.00	$	110,514.69
IBERDROLA SA	EQUITY	1,379,560.00	$	9,815,935.15
IBERDROLA SA	EQUITY	339,647.00	$	2,416,678.45
IBERDROLA SA	EQUITY	421,604.00	$	2,999,824.24
ICA GRUPPEN AB	EQUITY	20,901.00	$	762,100.85
ICADE	EQUITY	8,585.00	$	577,272.32
ICAP PLC	EQUITY	125,059.00	$	939,133.24
ICAP PLC	EQUITY	406,669.00	$	3,053,889.56
ICAP PLC	EQUITY	151,224.00	$	1,135,619.86
ICICI BANK LTD	EQUITY	87,515.00	$	345,264.66
ICICI BANK LTD	EQUITY	1,493,363.00	$	5,891,623.89
ICICI BANK LTD SPON ADR	EQUITY	320,100.00	$	2,506,383.00
IDEA CELLULAR LTD	EQUITY	77,223.00	$	167,388.24
IDEA CELLULAR LTD	EQUITY	1,000,464.00	$	2,168,601.42
IDEMITSU KOSAN CO LTD	EQUITY	23,600.00	$	380,205.33
IG GROUP HOLDINGS PLC	EQUITY	215,070.00	$	2,543,858.48
IGM FINANCIAL INC	EQUITY	23,000.00	$	585,141.46
IHH HEALTHCARE BHD	EQUITY	192,700.00	$	295,322.23
IHH HEALTHCARE BHD	EQUITY	3,376,500.00	$	5,174,652.38
IHI CORP	EQUITY	319,000.00	$	893,661.42
IHI CORP	EQUITY	404,000.00	$	1,131,784.36
IIDA GROUP HOLDINGS CO LTD	EQUITY	32,000.00	$	601,188.74
IIDA GROUP HOLDINGS CO LTD	EQUITY	147,300.00	$	2,767,346.94
IIDA GROUP HOLDINGS CO LTD	EQUITY	66,400.00	$	1,247,466.64
IJM CORP BHD	EQUITY	202,200.00	$	159,179.22
IJM CORP BHD	EQUITY	3,373,460.00	$	2,655,710.91
ILIAD SA	EQUITY	6,592.00	$	1,575,395.74
ILIAD SA	EQUITY	8,912.00	$	2,129,843.27
ILIAD SA	EQUITY	4,648.00	$	1,110,806.95
ILUKA RESOURCES LTD	EQUITY	108,599.00	$	484,338.66
ILUKA RESOURCES LTD	EQUITY	162,847.00	$	726,278.31
IMERYS SA	EQUITY	8,183.00	$	572,641.82
IMERYS SA	EQUITY	5,495.00	$	384,537.06
IMERYS SA	EQUITY	30,304.00	$	2,120,657.17
IMI PLC	EQUITY	63,906.00	$	811,456.02
IMI PLC	EQUITY	30,360.00	$	385,500.65
IMMOEAST ANSPR NACHB	EQUITY	101,863.00	$	-
IMMOEAST ANSPR NACHB	EQUITY	22,205.00	$	-
IMPALA PLATINUM HOLDINGS LTD	EQUITY	43,275.00	$	69,930.37
IMPERIAL BRANDS PLC	EQUITY	237,977.00	$	12,579,804.49
IMPERIAL HOLDINGS LTD	EQUITY	15,377.00	$	118,447.21
IMPERIAL OIL LTD	EQUITY	71,900.00	$	2,333,346.77
IMPERIAL OIL LTD	EQUITY	21,700.00	$	704,222.88
IMPERIAL PACIFIC INTERNATION	EQUITY	4,077,000.00	$	89,429.24
IMPLENIA AG REG	EQUITY	1,646.00	$	84,026.57
IMPULSORA DEL DESARROLLO Y E	EQUITY	2,196,099.00	$	3,494,197.00
INCHCAPE PLC	EQUITY	93,784.00	$	1,085,091.79
INCITEC PIVOT LTD	EQUITY	423,354.00	$	1,219,724.35

INCITEC PIVOT LTD	EQUITY	162,499.00	$	468,175.54
INCITEC PIVOT LTD	EQUITY	563,577.00	$	1,623,720.55
IND + COMM BK OF CHINA H	EQUITY	5,366,000.00	$	3,240,308.90
IND + COMM BK OF CHINA H	EQUITY	3,813,125.00	$	2,302,590.92
INDIABULLS HOUSING FINANCE L	EQUITY	17,070.00	$	188,874.67
INDIVIOR PLC	EQUITY	119,279.00	$	330,162.42
INDOCEMENT TUNGGAL PRAKARSA	EQUITY	118,500.00	$	191,912.40
INDOFOOD CBP SUKSES MAKMUR T	EQUITY	86,000.00	$	84,066.01
INDOFOOD SUKSES MAKMUR TBK P	EQUITY	342,500.00	$	128,577.26
INDORAMA VENTURES FOREIGN	EQUITY	63,700.00	$	37,704.88
INDORAMA VENTURES PCL	EQUITY	4,900.00	$	209.70
INDORAMA VENTURES PCL	EQUITY	6,370.00	$	295.62
INDUSIND BANK LTD	EQUITY	607,764.00	$	8,856,071.74
INDUSTRIA DE DISENO TEXTIL	EQUITY	270,669.00	$	9,317,739.07
INDUSTRIA DE DISENO TEXTIL	EQUITY	176,350.00	$	6,070,821.87
INDUSTRIA DE DISENO TEXTIL	EQUITY	55,069.00	$	1,895,741.93
INDUSTRIA DE DISENO TEXTIL	EQUITY	40,611.00	$	1,398,027.49
INDUSTRIA DE DISENO TEXTIL	EQUITY	60,955.00	$	2,098,366.58
INDUSTRIAL ALLIANCE INSURANC	EQUITY	26,400.00	$	838,695.56
INDUSTRIAL ALLIANCE INSURANC	EQUITY	5,460.00	$	173,457.49
INDUSTRIAL BANK OF KOREA	EQUITY	16,970.00	$	178,738.22
INDUSTRIAS PENOLES SAB DE CV	EQUITY	11,230.00	$	115,270.52
INDUSTRIES QATAR	EQUITY	10,768.00	$	328,453.12
INDUSTRIVARDEN AB C SHS	EQUITY	44,623.00	$	768,011.45
INFINEON TECHNOLOGIES AG	EQUITY	279,862.00	$	4,105,710.36
INFINEON TECHNOLOGIES AG	EQUITY	25,030.00	$	367,202.16
INFO EDGE INDIA LTD	EQUITY	294,403.00	$	3,778,148.66
INFO SERVICES INTL DENTSU	EQUITY	5,800.00	$	112,774.43
INFORMA PLC	EQUITY	199,277.00	$	1,800,469.30
INFOSYS LTD	EQUITY	133,908.00	$	2,240,697.68
INFOSYS LTD	EQUITY	110,841.00	$	1,854,714.97
ING GROEP NV CVA	EQUITY	957,377.00	$	12,947,983.23
ING GROEP NV CVA	EQUITY	273,744.00	$	3,702,233.00
ING GROEP NV CVA	EQUITY	306,716.00	$	4,148,160.68
ING GROEP NV CVA	EQUITY	379,000.00	$	5,125,760.95
ING GROEP NV CVA	EQUITY	76,491.00	$	1,034,497.58
ING GROEP NV CVA	EQUITY	166,747.00	$	2,255,159.00
ING GROEP NV CVA	EQUITY	233,392.00	$	3,156,494.99
INGENICO GROUP	EQUITY	13,571.00	$	1,717,463.68
INGENICO GROUP	EQUITY	24,400.00	$	3,087,916.43
INMARSAT PLC	EQUITY	106,263.00	$	1,780,781.39
INNOLUX CORP	EQUITY	582,725.00	$	176,341.42
INOTERA MEMORIES INC	EQUITY	181,000.00	$	154,015.59
INPEX CORP	EQUITY	242,200.00	$	2,386,866.45
INPEX CORP	EQUITY	227,200.00	$	2,239,042.35
INSURANCE AUSTRALIA GROUP	EQUITY	597,726.00	$	2,417,908.03
INSURANCE AUSTRALIA GROUP	EQUITY	141,873.00	$	573,901.53
INTACT FINANCIAL CORP	EQUITY	33,100.00	$	2,113,100.57
INTACT FINANCIAL CORP	EQUITY	13,900.00	$	887,374.56

INTACT FINANCIAL CORP	EQUITY	31,670.00	$	2,021,809.52
INTACT FINANCIAL CORP	EQUITY	30,300.00	$	1,934,348.86
INTER PIPELINE LTD	EQUITY	81,300.00	$	1,299,886.98
INTERCONEXION ELECTRICA SA	EQUITY	23,289.00	$	54,141.70
INTERCONTINENTAL HOTELS GROU	EQUITY	62,089.00	$	2,432,415.22
INTERCONTINENTAL HOTELS GROU	EQUITY	27,492.00	$	1,077,033.92
INTERNATIONAL PERSONAL FINAN	EQUITY	418,129.00	$	1,781,050.37
INTERTEK GROUP PLC	EQUITY	40,276.00	$	1,648,505.05
INTERTEK GROUP PLC	EQUITY	170,136.00	$	6,963,701.85
INTERTEK GROUP PLC	EQUITY	31,770.00	$	1,300,352.70
INTESA SANPAOLO	EQUITY	3,155,486.00	$	10,585,060.30
INTESA SANPAOLO	EQUITY	274,041.00	$	919,269.02
INTESA SANPAOLO	EQUITY	825,726.00	$	2,769,893.29
INTESA SANPAOLO	EQUITY	1,109,800.00	$	3,722,817.95
INTESA SANPAOLO	EQUITY	362,123.00	$	1,214,739.59
INTESA SANPAOLO	EQUITY	1,248,365.00	$	4,187,633.47
INTESA SANPAOLO	EQUITY	421,179.00	$	1,412,842.62
INTESA SANPAOLO RSP	EQUITY	225,046.00	$	692,820.82
INTL CONSOLIDATED AIRLINE DI	EQUITY	245,991.00	$	2,211,245.74
INTL CONSOLIDATED AIRLINE DI	EQUITY	348,200.00	$	3,133,159.51
INTL CONSOLIDATED AIRLINE DI	EQUITY	371,861.00	$	3,342,707.86
INTL CONTAINER TERM SVCS INC	EQUITY	54,220.00	$	81,004.48
INTL CONTAINER TERM SVCS INC	EQUITY	1,303,630.00	$	1,947,618.51
INTL CONTAINER TERM SVCS INC	EQUITY	1,433,540.00	$	2,141,703.58
INTRUM JUSTITIA AB	EQUITY	7,258.00	$	248,459.04
INTU PROPERTIES PLC	EQUITY	247,267.00	$	1,156,389.93
INVENTEC CO LTD	EQUITY	185,000.00	$	121,373.34
INVERSIONES LA CONSTRUCCION	EQUITY	150,517.00	$	1,543,192.22
INVESTEC LTD	EQUITY	19,186.00	$	135,579.17
INVESTEC PLC	EQUITY	149,848.00	$	1,058,807.60
INVESTEC PLC	EQUITY	457,783.00	$	3,234,638.57
INVESTEC PLC	EQUITY	155,455.00	$	1,098,425.98
INVESTMENT AB KINNEVIK B SHS	EQUITY	58,691.00	$	1,823,955.83
INVESTMENT AB KINNEVIK B SHS	EQUITY	5,705.00	$	177,295.80
INVESTOR AB B SHS	EQUITY	109,844.00	$	4,072,928.90
INVESTOR AB B SHS	EQUITY	17,121.00	$	634,833.18
INVESTOR AB B SHS	EQUITY	12,019.00	$	445,655.04
IOI CORP BHD	EQUITY	245,400.00	$	254,916.50
IOI PROPERTIES GROUP BHD	EQUITY	143,150.00	$	75,017.47
IPSEN	EQUITY	50,607.00	$	3,353,437.49
IRISH BANK RESOLUTION CORP	EQUITY	215,703.00	$	-
IRISH CONTINENTAL GROUP PLC	EQUITY	235,640.00	$	1,385,852.64
IRPC PCL FOREIGN	EQUITY	1,592,800.00	$	190,330.42
ISETAN MITSUKOSHI HOLDINGS L	EQUITY	84,220.00	$	1,110,377.99
ISETAN MITSUKOSHI HOLDINGS L	EQUITY	160,700.00	$	2,118,709.84
ISETAN MITSUKOSHI HOLDINGS L	EQUITY	28,800.00	$	379,706.55
ISRAEL CHEMICALS LTD	EQUITY	140,335.00	$	570,205.05
ISS A/S	EQUITY	39,245.00	$	1,420,744.64
ISS A/S	EQUITY	21,545.00	$	779,970.52

ISS A/S	EQUITY	4,908.00	$	177,679.06
ISUZU MOTORS LTD	EQUITY	148,000.00	$	1,616,625.79
ISUZU MOTORS LTD	EQUITY	79,600.00	$	869,482.52
IT HOLDINGS CORP	EQUITY	70,600.00	$	1,633,316.43
ITAU UNIBANCO H SPON PRF ADR	EQUITY	635,290.00	$	4,135,737.90
ITAU UNIBANCO HOLDING S PREF	EQUITY	220,525.00	$	1,467,658.33
ITAU UNIBANCO HOLDING S PREF	EQUITY	1,011,362.00	$	6,730,909.69
ITAUSA INVESTIMENTOS ITAU PR	EQUITY	256,168.00	$	445,481.41
ITC LTD	EQUITY	177,421.00	$	881,389.31
ITOCHU CORP	EQUITY	397,200.00	$	4,761,315.10
ITOCHU CORP	EQUITY	286,200.00	$	3,430,736.11
ITOCHU CORP	EQUITY	120,600.00	$	1,445,656.10
ITOCHU CORP	EQUITY	81,000.00	$	970,963.05
ITOCHU TECHNO SOLUTIONS CORP	EQUITY	12,800.00	$	257,713.12
ITOCHU TECHNO SOLUTIONS CORP	EQUITY	24,800.00	$	499,319.17
ITOKI CORP	EQUITY	11,500.00	$	82,310.15
ITV PLC	EQUITY	929,914.00	$	3,791,080.72
ITV PLC	EQUITY	1,652,205.00	$	6,735,722.37
ITV PLC	EQUITY	1,238,800.00	$	5,050,349.61
ITV PLC	EQUITY	105,068.00	$	428,342.05
ITV PLC	EQUITY	986,900.00	$	4,023,401.70
ITV PLC	EQUITY	869,829.00	$	3,546,125.72
IYO BANK LTD/THE	EQUITY	59,000.00	$	580,705.76
J FRONT RETAILING CO LTD	EQUITY	62,000.00	$	910,195.77
JAFCO CO LTD	EQUITY	32,800.00	$	1,297,876.05
JAMES HARDIE INDUSTRIES CDI	EQUITY	104,322.00	$	1,325,963.74
JAMES HARDIE INDUSTRIES CDI	EQUITY	59,962.00	$	762,134.91
JAMES HARDIE INDUSTRIES CDI	EQUITY	187,268.00	$	2,380,232.15
JAPAN AIRLINES CO LTD	EQUITY	32,000.00	$	1,158,751.40
JAPAN AIRLINES CO LTD	EQUITY	163,400.00	$	5,916,874.35
JAPAN AIRLINES CO LTD	EQUITY	140,100.00	$	5,073,158.49
JAPAN AIRLINES CO LTD	EQUITY	46,500.00	$	1,683,810.63
JAPAN AIRLINES CO LTD	EQUITY	20,900.00	$	756,809.51
JAPAN AIRPORT TERMINAL CO	EQUITY	12,000.00	$	540,670.85
JAPAN EXCHANGE GROUP INC	EQUITY	141,600.00	$	2,248,273.00
JAPAN EXCHANGE GROUP INC	EQUITY	347,600.00	$	5,519,065.63
JAPAN POST BANK CO LTD	EQUITY	100,000.00	$	1,454,757.06
JAPAN POST INSURANC UNSP ADR	EQUITY	111,000.00	$	1,720,894.47
JAPAN POST INSURANC UNSP ADR	EQUITY	269,300.00	$	4,175,107.03
JAPAN PRIME REALTY INVESTMEN	EQUITY	204.00	$	700,378.24
JAPAN REAL ESTATE INVESTMENT	EQUITY	343.00	$	1,673,727.09
JAPAN REAL ESTATE INVESTMENT	EQUITY	30.00	$	146,390.12
JAPAN RETAIL FUND INVESTMENT	EQUITY	539.00	$	1,040,407.33
JAPAN RETAIL FUND INVESTMENT	EQUITY	53.00	$	102,303.50
JAPAN TOBACCO INC	EQUITY	272,900.00	$	10,142,864.62
JARDINE CYCLE + CARRIAGE LTD	EQUITY	31,524.00	$	774,406.23
JARDINE CYCLE + CARRIAGE LTD	EQUITY	15,200.00	$	373,397.24
JARDINE MATHESON HLDGS LTD	EQUITY	72,840.00	$	3,549,493.20
JARDINE MATHESON HLDGS LTD	EQUITY	20,000.00	$	974,600.00

JASA MARGA (PERSERO) TBK PT	EQUITY	136,000.00	$	51,548.78
JASA MARGA (PERSERO) TBK PT	EQUITY	1,033,800.00	$	391,846.57
JB HI FI LTD	EQUITY	29,890.00	$	424,491.08
JBS SA	EQUITY	57,700.00	$	180,118.80
JC DECAUX SA	EQUITY	21,526.00	$	825,444.41
JC DECAUX SA	EQUITY	15,154.00	$	581,101.20
JD SPORTS FASHION PLC	EQUITY	21,903.00	$	336,064.32
JD.COM INC ADR	EQUITY	12,400.00	$	400,086.00
JD.COM INC ADR	EQUITY	25,700.00	$	829,210.50
JD.COM INC ADR	EQUITY	142,030.00	$	4,582,597.95
JEAN COUTU GROUP INC CLASS A	EQUITY	20,300.00	$	261,732.78
JERONIMO MARTINS	EQUITY	64,031.00	$	834,334.74
JERONIMO MARTINS	EQUITY	410,911.00	$	5,354,239.67
JERONIMO MARTINS	EQUITY	32,019.00	$	417,212.98
JFE HOLDINGS INC	EQUITY	118,400.00	$	1,889,754.35
JFE HOLDINGS INC	EQUITY	218,000.00	$	3,479,446.36
JFE HOLDINGS INC	EQUITY	33,000.00	$	526,705.18
JG SUMMIT HOLDINGS INC	EQUITY	165,800.00	$	258,275.21
JGC CORP	EQUITY	52,000.00	$	805,320.25
JIANGSU EXPRESS CO LTD H	EQUITY	94,000.00	$	126,867.22
JIANGXI COPPER CO LTD H	EQUITY	132,000.00	$	156,523.42
JM AB	EQUITY	7,016.00	$	210,298.58
JOEL JERUSALEM OIL EXPLORATI	EQUITY	2,305.00	$	90,338.73
JOHNSON MATTHEY PLC	EQUITY	51,183.00	$	2,004,404.47
JOHNSON MATTHEY PLC	EQUITY	24,773.00	$	970,148.52
JOHNSON MATTHEY PLC	EQUITY	7,895.00	$	309,180.26
JOLLIBEE FOODS CORP	EQUITY	30,520.00	$	142,043.99
JOYO BANK LTD/THE	EQUITY	159,200.00	$	760,962.63
JSR CORP	EQUITY	59,700.00	$	942,435.68
JSR CORP	EQUITY	69,200.00	$	1,092,404.51
JSW STEEL LTD	EQUITY	6,371.00	$	99,176.94
JTEKT CORP	EQUITY	46,500.00	$	775,032.21
JTEKT CORP	EQUITY	14,409.00	$	240,159.98
JULIUS BAER GROUP LTD	EQUITY	57,302.00	$	2,785,529.79
JULIUS BAER GROUP LTD	EQUITY	38,772.00	$	1,884,760.76
JUMBO SA	EQUITY	8,141.00	$	85,782.61
JUPITER FUND MANAGEMENT	EQUITY	219,676.00	$	1,462,516.49
JUST EAT PLC	EQUITY	220,555.00	$	1,604,900.48
JX HOLDINGS INC	EQUITY	540,900.00	$	2,285,993.27
JX HOLDINGS INC	EQUITY	93,300.00	$	394,311.65
K S AG REG	EQUITY	47,497.00	$	1,218,697.33
K S AG REG	EQUITY	56,003.00	$	1,436,947.74
KABEL DEUTSCHLAND HOLDING AG	EQUITY	5,297.00	$	656,834.08
KAGA ELECTRONICS CO LTD	EQUITY	6,000.00	$	90,278.07
KAJIMA CORP	EQUITY	206,000.00	$	1,239,818.78
KAJIMA CORP	EQUITY	32,000.00	$	192,593.21
KAKAKU.COM INC	EQUITY	35,400.00	$	704,498.11
KAKAO CORP	EQUITY	1,725.00	$	170,359.47
KAKEN PHARMACEUTICAL CO LTD	EQUITY	42,500.00	$	2,935,907.56

KALBE FARMA TBK PT	EQUITY	1,820,000.00	$	174,276.39
KALBE FARMA TBK PT	EQUITY	30,775,300.00	$	2,946,927.53
KAMEI CORP	EQUITY	1,100.00	$	10,899.87
KAMIGUMI CO LTD	EQUITY	63,000.00	$	548,850.74
KAMIGUMI CO LTD	EQUITY	14,000.00	$	121,966.83
KANEKA CORP	EQUITY	80,000.00	$	841,265.22
KANEKA CORP	EQUITY	10,000.00	$	105,158.15
KANEKA CORP	EQUITY	10,000.00	$	105,158.15
KANGWON LAND INC	EQUITY	7,400.00	$	242,343.61
KANSAI ELECTRIC POWER CO INC	EQUITY	171,400.00	$	2,079,540.30
KANSAI ELECTRIC POWER CO INC	EQUITY	137,900.00	$	1,673,095.72
KANSAI ELECTRIC POWER CO INC	EQUITY	145,500.00	$	1,765,304.04
KANSAI PAINT CO LTD	EQUITY	57,000.00	$	874,225.86
KANTO DENKA KOGYO CO LTD	EQUITY	10,000.00	$	66,752.57
KAO CORP	EQUITY	128,900.00	$	6,702,435.68
KAO CORP	EQUITY	102,900.00	$	5,350,509.16
KASAI KOGYO CO LTD	EQUITY	8,000.00	$	117,178.60
KASIKORNBANK PCL FOREIGN	EQUITY	128,900.00	$	539,098.24
KASIKORNBANK PCL FOREIGN	EQUITY	81,300.00	$	340,020.84
KAWASAKI HEAVY INDUSTRIES	EQUITY	364,000.00	$	1,367,704.39
KB FINANCIAL GROUP INC	EQUITY	28,393.00	$	802,718.82
KB FINANCIAL GROUP INC	EQUITY	152,320.00	$	4,306,347.70
KBC GROEP NV	EQUITY	60,721.00	$	3,803,983.76
KBC GROEP NV	EQUITY	41,707.00	$	2,612,815.18
KBC GROEP NV	EQUITY	81,735.00	$	5,120,446.18
KBC GROEP NV	EQUITY	42,040.00	$	2,633,676.60
KBC GROEP NV	EQUITY	24,511.00	$	1,535,538.71
KBC GROEP NV	EQUITY	15,065.00	$	943,775.88
KCC CORP	EQUITY	392.00	$	139,576.14
KDDI CORP	EQUITY	432,100.00	$	11,329,177.44
KDDI CORP	EQUITY	99,000.00	$	2,595,668.98
KDDI CORP	EQUITY	102,400.00	$	2,684,813.17
KDDI CORP	EQUITY	158,600.00	$	4,158,314.14
KDDI CORP	EQUITY	24,600.00	$	644,984.41
KEIHAN ELECTRIC RAILWAY CO	EQUITY	125,000.00	$	844,798.20
KEIKYU CORP	EQUITY	106,430.00	$	887,395.90
KEIO CORP	EQUITY	140,000.00	$	1,221,995.93
KEISEI ELECTRIC RAILWAY CO	EQUITY	74,000.00	$	953,489.34
KEMAYAN CORP BHD	EQUITY	800.00	$	-
KEPCO PLANT SERVICE + ENGINE	EQUITY	1,270.00	$	96,396.74
KEPPEL CORP LTD	EQUITY	351,350.00	$	1,612,299.37
KERING	EQUITY	18,565.00	$	3,185,402.90
KERING	EQUITY	7,485.00	$	1,284,284.44
KERING	EQUITY	9,431.00	$	1,618,181.24
KERRY GROUP PLC A	EQUITY	37,285.00	$	3,090,760.75
KERRY PROPERTIES LTD	EQUITY	172,234.00	$	471,134.21
KERRY PROPERTIES LTD	EQUITY	177,000.00	$	484,171.27
KEYENCE CORP	EQUITY	11,200.00	$	6,245,446.61
KEYENCE CORP	EQUITY	2,200.00	$	1,226,784.16

KEYENCE CORP	EQUITY	5,400.00	$	3,011,197.47
KEYENCE CORP	EQUITY	3,700.00	$	2,063,227.90
KEYENCE CORP	EQUITY	600.00	$	334,577.50
KEYERA CORP	EQUITY	40,800.00	$	1,182,498.02
KEYERA CORP	EQUITY	17,000.00	$	492,707.51
KEYERA CORP	EQUITY	41,900.00	$	1,214,379.09
KGHM POLSKA MIEDZ SA	EQUITY	8,734.00	$	140,422.56
KIA MOTORS CORP	EQUITY	19,585.00	$	878,573.20
KIA MOTORS CORP	EQUITY	123,220.00	$	5,527,586.88
KIKKOMAN CORP	EQUITY	39,000.00	$	1,369,757.68
KIMBERLY CLARK DE MEXICO A	EQUITY	121,400.00	$	282,638.62
KINAXIS INC	EQUITY	3,300.00	$	111,464.98
KINDEN CORP	EQUITY	24,800.00	$	319,547.78
KINGFISHER PLC	EQUITY	586,767.00	$	2,849,634.58
KINGFISHER PLC	EQUITY	324,397.00	$	1,575,434.39
KINGSOFT CORP LTD	EQUITY	60,000.00	$	146,474.58
KINROSS GOLD CORP	EQUITY	287,518.00	$	519,523.56
KINTETSU GROUP HOLDINGS CO L	EQUITY	471,120.00	$	1,930,771.52
KIRIN HOLDINGS CO LTD	EQUITY	209,000.00	$	2,862,359.20
KIRIN HOLDINGS CO LTD	EQUITY	449,700.00	$	6,158,865.71
KIRIN HOLDINGS CO LTD	EQUITY	61,700.00	$	845,012.26
KLABIN SA UNIT	EQUITY	37,500.00	$	222,274.88
KLEPIERRE	EQUITY	48,673.00	$	2,167,283.98
KLEPIERRE	EQUITY	2,301.00	$	102,457.63
KNIGHT THERAPEUTICS INC	EQUITY	26,600.00	$	147,830.97
KNT CT HOLDINGS CO LTD	EQUITY	42,000.00	$	82,048.30
KOBE STEEL LTD	EQUITY	754,000.00	$	833,633.98
KOBE STEEL LTD	EQUITY	244,000.00	$	269,770.15
KOC HOLDING AS	EQUITY	53,821.00	$	201,539.49
KOITO MANUFACTURING CO LTD	EQUITY	24,000.00	$	999,542.79
KOITO MANUFACTURING CO LTD	EQUITY	4,500.00	$	187,414.27
KOMATSU LTD	EQUITY	223,700.00	$	3,704,313.56
KOMATSU LTD	EQUITY	127,200.00	$	2,106,341.91
KOMATSU LTD	EQUITY	97,000.00	$	1,606,251.30
KOMERCNI BANKA AS	EQUITY	1,145.00	$	227,846.50
KOMERCNI BANKA AS	EQUITY	40,113.00	$	7,982,189.16
KONAMI HOLDINGS CORP	EQUITY	22,500.00	$	540,172.08
KONAMI HOLDINGS CORP	EQUITY	48,900.00	$	1,173,973.98
KONAMI HOLDINGS CORP	EQUITY	8,500.00	$	204,065.01
KONE OYJ B	EQUITY	83,322.00	$	3,545,382.07
KONICA MINOLTA INC	EQUITY	115,500.00	$	1,173,290.66
KONICA MINOLTA INC	EQUITY	40,600.00	$	412,429.44
KONICA MINOLTA INC	EQUITY	149,600.00	$	1,519,690.76
KONICA MINOLTA INC	EQUITY	103,300.00	$	1,049,358.66
KONICA MINOLTA INC	EQUITY	163,700.00	$	1,662,923.65
KONINKLIJKE AHOLD NV	EQUITY	228,278.00	$	4,829,379.26
KONINKLIJKE AHOLD NV	EQUITY	164,985.00	$	3,490,371.99
KONINKLIJKE AHOLD NV	EQUITY	172,457.00	$	3,648,447.33
KONINKLIJKE AHOLD NV	EQUITY	162,299.00	$	3,433,547.80

KONINKLIJKE DSM NV	EQUITY	44,439.00	$	2,234,124.72
KONINKLIJKE KPN NV	EQUITY	771,965.00	$	2,928,340.89
KONINKLIJKE KPN NV	EQUITY	769,859.00	$	2,920,352.08
KONINKLIJKE KPN NV	EQUITY	165,482.00	$	627,732.74
KONINKLIJKE PHILIPS NV	EQUITY	240,925.00	$	6,166,048.56
KONINKLIJKE PHILIPS NV	EQUITY	108,783.00	$	2,784,108.17
KONINKLIJKE PHILIPS NV	EQUITY	92,278.00	$	2,361,691.93
KOREA AEROSPACE INDUSTRIES	EQUITY	2,550.00	$	169,847.77
KOREA AEROSPACE INDUSTRIES	EQUITY	42,848.00	$	2,853,975.35
KOREA ELECTRIC POWER CORP	EQUITY	19,150.00	$	816,596.31
KOREA GAS CORPORATION	EQUITY	2,029.00	$	63,765.85
KOREA INVESTMENT HOLDINGS CO	EQUITY	2,470.00	$	104,378.06
KOREA ZINC CO LTD	EQUITY	667.00	$	266,788.62
KOREAN AIR LINES CO LTD	EQUITY	2,155.00	$	50,909.13
KOSE CORP	EQUITY	7,500.00	$	702,647.66
KOSE CORP	EQUITY	3,300.00	$	309,164.97
KOTAK MAHINDRA BANK LTD	EQUITY	201,992.00	$	2,185,521.00
KRISENERGY LTD	EQUITY	1,912,740.00	$	223,814.78
KRONES AG	EQUITY	3,033.00	$	363,410.70
KROSAKI HARIMA CORP	EQUITY	36,000.00	$	83,494.74
KROTON EDUCACIONAL SA	EQUITY	98,060.00	$	236,211.51
KRUNG THAI BANK PUB CO FOREI	EQUITY	218,400.00	$	101,355.56
KT CORP	EQUITY	2,200.00	$	53,004.14
KT+G CORP	EQUITY	8,011.00	$	713,956.33
KUALA LUMPUR KEPONG BHD	EQUITY	44,700.00	$	238,205.66
KUBOTA CORP	EQUITY	279,000.00	$	4,378,835.36
KUBOTA CORP	EQUITY	205,000.00	$	3,217,423.83
KUDELSKI SA BR	EQUITY	5,183.00	$	74,819.53
KUEHNE + NAGEL INTL AG REG	EQUITY	14,925.00	$	2,054,610.39
KUMAGAI GUMI CO LTD	EQUITY	70,000.00	$	203,084.08
KUMHO PETRO CHEMICAL CO LTD	EQUITY	1,089.00	$	48,387.62
KURA CORP	EQUITY	2,000.00	$	80,884.49
KURARAY CO LTD	EQUITY	83,100.00	$	1,016,860.22
KURITA WATER INDUSTRIES LTD	EQUITY	27,200.00	$	574,547.57
KYOCERA CORP	EQUITY	79,800.00	$	3,750,689.55
KYOCERA CORP	EQUITY	800.00	$	37,600.90
KYOWA HAKKO KIRIN CO LTD	EQUITY	62,986.00	$	1,002,686.65
KYOWA HAKKO KIRIN CO LTD	EQUITY	35,000.00	$	557,171.95
KYUSHU ELECTRIC POWER CO INC	EQUITY	96,500.00	$	1,064,512.24
KYUSHU FINANCIAL GROUP INC	EQUITY	87,000.00	$	612,569.10
L OREAL	EQUITY	62,866.00	$	10,605,644.63
L OREAL	EQUITY	30,159.00	$	5,087,895.47
L OREAL	EQUITY	14,209.00	$	2,397,092.30
L OREAL	EQUITY	9,357.00	$	1,578,548.29
LA DORIA SPA	EQUITY	12,287.00	$	174,183.16
LAFARGE MALAYSIA BHD	EQUITY	36,300.00	$	75,077.21
LAFARGEHOLCIM LTD REG	EQUITY	43,624.00	$	2,214,002.49
LAFARGEHOLCIM LTD REG	EQUITY	63,827.00	$	3,207,290.81
LAFARGEHOLCIM LTD REG	EQUITY	26,609.00	$	1,337,095.60

LAFARGEHOLCIM LTD REG	EQUITY	29,797.00	$	1,512,255.46
LAFARGEHOLCIM LTD REG	EQUITY	42,767.00	$	2,149,031.07
LAGARDERE SCA	EQUITY	28,483.00	$	851,189.21
LAGARDERE SCA	EQUITY	52,920.00	$	1,581,467.29
LAND + HOUSES PUB NVDR	EQUITY	575,400.00	$	151,105.46
LAND + HOUSES PUB CO FOR REG	EQUITY	9,638,160.00	$	2,531,071.61
LAND SECURITIES GROUP PLC	EQUITY	191,230.00	$	3,317,420.76
LAND SECURITIES GROUP PLC	EQUITY	19,315.00	$	335,072.85
LANXESS AG	EQUITY	22,712.00	$	1,053,002.92
LANXESS AG	EQUITY	8,176.00	$	379,066.22
LARGAN PRECISION CO LTD	EQUITY	7,000.00	$	483,758.03
LARSEN + TOUBRO LTD	EQUITY	25,168.00	$	485,812.54
LARSEN + TOUBRO LTD	EQUITY	262,388.00	$	5,064,819.67
LATAM AIRLINES GROUP SA	EQUITY	18,824.00	$	99,273.62
LATAM AIRLINES GROUP SP ADR	EQUITY	3,350.00	$	18,056.50
LAWSON INC	EQUITY	16,659.00	$	1,364,072.90
LEGAL + GENERAL GROUP PLC	EQUITY	1,451,215.00	$	5,728,097.50
LEGAL + GENERAL GROUP PLC	EQUITY	1,002,910.00	$	3,958,590.75
LEGAL + GENERAL GROUP PLC	EQUITY	553,373.00	$	2,184,221.15
LEGRAND SA	EQUITY	65,940.00	$	3,739,118.53
LEGRAND SA	EQUITY	107,346.00	$	6,087,040.01
LENDLEASE GROUP	EQUITY	146,506.00	$	1,519,979.66
LENDLEASE GROUP	EQUITY	38,504.00	$	399,473.72
LENDLEASE GROUP	EQUITY	19,648.00	$	203,845.31
LENOVO GROUP LTD	EQUITY	494,000.00	$	501,639.32
LENOVO GROUP LTD	EQUITY	4,656,000.00	$	4,728,001.39
LENOVO GROUP LTD	EQUITY	100,000.00	$	101,546.42
LENZING AG	EQUITY	2,329.00	$	175,961.00
LEOPALACE21 CORP	EQUITY	94,900.00	$	519,092.23
LEOPALACE21 CORP	EQUITY	233,600.00	$	1,277,765.49
LG CHEM LTD	EQUITY	3,621.00	$	1,014,454.39
LG CHEM LTD	EQUITY	16,873.00	$	4,727,116.54
LG CHEM LTD PREFERENCE	EQUITY	264.00	$	55,612.13
LG CORP	EQUITY	7,279.00	$	439,514.90
LG DISPLAY CO LTD	EQUITY	18,480.00	$	386,920.81
LG ELECTRONICS INC	EQUITY	8,419.00	$	386,288.18
LG HOUSEHOLD + HEALTH CARE	EQUITY	723.00	$	647,435.08
LG HOUSEHOLD + HEALTH CARE	EQUITY	4,780.00	$	4,280,414.48
LG INNOTEK CO LTD	EQUITY	738.00	$	61,995.65
LG UPLUS CORP	EQUITY	15,680.00	$	139,074.67
LG UPLUS CORP	EQUITY	408,656.00	$	3,624,598.01
LI + FUNG LTD	EQUITY	1,460,800.00	$	995,209.64
LI + FUNG LTD	EQUITY	534,000.00	$	363,801.99
LIBERBANK SA	EQUITY	511,941.00	$	323,662.72
LIBERTY HOLDINGS LTD	EQUITY	10,975.00	$	81,578.56
LIC HOUSING FINANCE LTD	EQUITY	13,808.00	$	106,320.95
LIFE CORP	EQUITY	2,500.00	$	62,346.73
LIFE HEALTHCARE GROUP HOLDIN	EQUITY	77,275.00	$	174,891.69
LIFE HEALTHCARE GROUP HOLDIN	EQUITY	1,510,749.00	$	3,419,184.11

LIG NEX1 CO LTD	EQUITY	19,898.00	$	1,756,379.69
LINAMAR CORP	EQUITY	12,100.00	$	650,948.82
LINAMAR CORP	EQUITY	75,300.00	$	4,050,945.94
LINAMAR CORP	EQUITY	51,700.00	$	2,781,326.76
LINDE AG	EQUITY	46,086.00	$	6,703,465.51
LINDE AG	EQUITY	20,970.00	$	3,050,203.36
LINDE AG	EQUITY	9,066.00	$	1,318,700.22
LINK NET TBK PT	EQUITY	8,989,500.00	$	2,608,487.49
LINK REIT	EQUITY	576,044.00	$	3,459,913.45
LINK REIT	EQUITY	46,500.00	$	279,294.59
LINK REIT	EQUITY	60,500.00	$	363,383.29
LIPPO KARAWACI TBK PT	EQUITY	1,428,000.00	$	107,216.54
LITE ON TECHNOLOGY CORP	EQUITY	166,654.00	$	161,595.58
LIXIL GROUP CORP	EQUITY	60,500.00	$	1,357,911.80
LIXIL GROUP CORP	EQUITY	136,400.00	$	3,061,473.88
LLOYDS BANKING GROUP PLC	EQUITY	14,168,072.00	$	15,258,714.01
LLOYDS BANKING GROUP PLC	EQUITY	5,105,841.00	$	5,498,882.81
LLOYDS BANKING GROUP PLC	EQUITY	4,040,619.00	$	4,351,661.23
LLOYDS BANKING GROUP PLC	EQUITY	3,512,339.00	$	3,782,714.85
LLOYDS BANKING GROUP PLC	EQUITY	551,873.00	$	594,355.55
LLOYDS BANKING GROUP PLC	EQUITY	4,107,229.00	$	4,423,398.80
LOBLAW COMPANIES LTD	EQUITY	55,565.00	$	2,613,647.04
LOBLAW COMPANIES LTD	EQUITY	11,900.00	$	559,748.04
LOBLAW COMPANIES LTD	EQUITY	23,700.00	$	1,114,792.31
LOCALIZA RENT A CAR	EQUITY	7,545.00	$	47,334.45
LOGITECH INTERNATIONAL REG	EQUITY	130,892.00	$	2,013,723.08
LOJAS AMERICANAS SA	EQUITY	11,000.00	$	34,671.72
LOJAS AMERICANAS SA PREF	EQUITY	35,746.00	$	175,285.28
LOJAS RENNER S.A.	EQUITY	43,500.00	$	188,018.96
LONDON STOCK EXCHANGE GROUP	EQUITY	77,149.00	$	3,120,200.33
LONDON STOCK EXCHANGE GROUP	EQUITY	73,539.00	$	2,974,198.14
LONDON STOCK EXCHANGE GROUP	EQUITY	46,335.00	$	1,873,964.44
LONGFOR PROPERTIES	EQUITY	124,500.00	$	185,702.21
LONGFOR PROPERTIES	EQUITY	2,822,500.00	$	4,209,995.94
LONMIN PLC	EQUITY	1,431,440.00	$	1,761,682.72
LONZA GROUP AG REG	EQUITY	15,279.00	$	2,489,515.38
LONZA GROUP AG REG	EQUITY	42,206.00	$	6,876,921.68
LONZA GROUP AG REG	EQUITY	24,088.00	$	3,924,827.97
LOOMIS AB B	EQUITY	203.00	$	6,368.88
LOTTE CHEMICAL CORP	EQUITY	1,093.00	$	226,980.09
LOTTE CHILSUNG BEVERAGE CO	EQUITY	28.00	$	52,988.79
LOTTE CONFECTIONERY CO LTD	EQUITY	47.00	$	91,350.48
LOTTE SHOPPING CO	EQUITY	912.00	$	180,836.64
LPP SA	EQUITY	72.00	$	101,283.53
LPP SA	EQUITY	1,714.00	$	2,411,110.73
LUCKY CEMENT GDR REG S	EQUITY	199,619.00	$	3,692,951.50
LUKOIL PJSC SPON ADR	EQUITY	39,175.00	$	1,261,435.00
LUNDBERGS AB B SHS	EQUITY	4,652.00	$	257,911.04
LUNDIN PETROLEUM AB	EQUITY	50,492.00	$	734,267.93

LUNDIN PETROLEUM AB	EQUITY	105,076.00	$	1,528,042.80
LUPIN LTD	EQUITY	15,054.00	$	416,921.13
LUPIN LTD	EQUITY	96,538.00	$	2,673,623.79
LUXOTTICA GROUP SPA	EQUITY	41,355.00	$	2,713,405.81
LUXOTTICA GROUP SPA	EQUITY	11,213.00	$	735,713.20
LUXOTTICA GROUP SPA	EQUITY	17,562.00	$	1,152,287.10
LUXOTTICA GROUP SPA SPON ADR	EQUITY	110,910.00	$	7,193,622.60
LUYE PHARMA GROUP LTD	EQUITY	102,800.00	$	107,175.22
LVMH MOET HENNESSY LOUIS VUI	EQUITY	69,286.00	$	10,905,954.01
LVMH MOET HENNESSY LOUIS VUI	EQUITY	12,270.00	$	1,931,357.79
LVMH MOET HENNESSY LOUIS VUI	EQUITY	21,471.00	$	3,379,640.02
LVMH MOET HENNESSY LOUIS VUI	EQUITY	12,849.00	$	2,022,495.21
M DIAS BRANCO SA	EQUITY	2,454.00	$	41,248.91
M3 INC	EQUITY	47,000.00	$	985,360.99
M6 METROPOLE TELEVISION	EQUITY	4,788.00	$	82,387.08
MABUCHI MOTOR CO LTD	EQUITY	12,800.00	$	706,529.78
MABUCHI MOTOR CO LTD	EQUITY	7,700.00	$	425,021.82
MABUCHI MOTOR CO LTD	EQUITY	5,700.00	$	314,626.54
MACQUARIE GROUP LTD	EQUITY	75,944.00	$	4,573,295.48
MACQUARIE GROUP LTD	EQUITY	26,381.00	$	1,588,645.69
MACQUARIE GROUP LTD	EQUITY	112,270.00	$	6,760,822.23
MACQUARIE GROUP LTD	EQUITY	48,123.00	$	2,897,933.98
MACQUARIE GROUP LTD	EQUITY	52,569.00	$	3,165,669.05
MAEDA ROAD CONSTRUCTION CO	EQUITY	6,000.00	$	101,699.99
MAGELLAN AEROSPACE CORP	EQUITY	8,300.00	$	96,198.98
MAGELLAN FINANCIAL GROUP LTD	EQUITY	222,700.00	$	4,413,571.43
MAGNA INTERNATIONAL INC	EQUITY	114,400.00	$	4,621,789.65
MAGNA INTERNATIONAL INC	EQUITY	134,000.00	$	5,413,634.73
MAGNA INTERNATIONAL INC	EQUITY	59,671.00	$	2,410,723.86
MAGNA INTERNATIONAL INC	EQUITY	31,800.00	$	1,284,728.24
MAGNA INTERNATIONAL INC	EQUITY	8,819.00	$	356,289.89
MAGNIT PJSC SPON GDR REGS	EQUITY	19,580.00	$	787,507.60
MAGNIT PJSC SPON GDR REGS	EQUITY	30,739.00	$	1,236,322.58
MAHINDRA + MAHINDRA FIN SECS	EQUITY	19,960.00	$	72,712.10
MAHINDRA + MAHINDRA LTD	EQUITY	24,143.00	$	461,647.92
MAIL.RU GROUP GDR REGS	EQUITY	238,280.00	$	5,373,214.00
MAKITA CORP	EQUITY	28,300.00	$	1,653,842.64
MAKITA CORP	EQUITY	25,400.00	$	1,484,367.60
MAKITA CORP	EQUITY	50,400.00	$	2,945,359.32
MAKITA CORP	EQUITY	29,400.00	$	1,718,126.27
MALAYAN BANKING BHD	EQUITY	401,277.00	$	785,076.70
MALAYSIA AIRPORTS HLDGS BHD	EQUITY	42,117.00	$	55,031.18
MAN GROUP PLC	EQUITY	1,209,715.00	$	3,129,163.52
MANULIFE FINANCIAL CORP	EQUITY	483,356.00	$	7,216,761.53
MANULIFE FINANCIAL CORP	EQUITY	5,741.00	$	85,716.18
MANULIFE FINANCIAL CORP	EQUITY	42,267.00	$	631,068.74
MAPFRE SA	EQUITY	280,915.00	$	705,525.23
MARICO LTD	EQUITY	16,836.00	$	57,552.56
MARICO LTD	EQUITY	16,836.00	$	57,488.94

MARICO LTD	EQUITY	851,851.00	$	2,908,767.36
MARICO LTD	EQUITY	851,851.00	$	2,911,986.45
MARKS + SPENCER GROUP PLC	EQUITY	395,614.00	$	2,637,924.25
MARUBENI CORP	EQUITY	398,000.00	$	2,068,164.10
MARUI GROUP CO LTD	EQUITY	53,800.00	$	884,628.62
MARUI GROUP CO LTD	EQUITY	216,500.00	$	3,559,890.27
MARUI GROUP CO LTD	EQUITY	112,300.00	$	1,846,538.93
MARUICHI STEEL TUBE LTD	EQUITY	9,100.00	$	271,574.05
MARUTI SUZUKI INDIA LTD	EQUITY	7,296.00	$	509,513.76
MARUTI SUZUKI INDIA LTD	EQUITY	106,289.00	$	7,422,657.42
MASRAF AL RAYAN	EQUITY	29,318.00	$	302,654.04
MASSMART HOLDINGS LTD	EQUITY	10,225.00	$	65,986.90
MATAHARI DEPARTMENT STORE TB	EQUITY	110,500.00	$	141,080.89
MATAHARI DEPARTMENT STORE TB	EQUITY	1,172,200.00	$	1,496,606.46
MATAHARI DEPARTMENT STORE TB	EQUITY	5,187,100.00	$	6,622,630.40
MAXIS BHD	EQUITY	184,300.00	$	291,892.40
MAZDA MOTOR CORP	EQUITY	130,000.00	$	2,727,627.91
MAZDA MOTOR CORP	EQUITY	15,600.00	$	327,315.35
MBANK SA	EQUITY	964.00	$	76,652.27
MCDONALD S HOLDINGS CO JAPAN	EQUITY	17,900.00	$	389,858.27
MEDIA NUSANTARA CITRA TBK PT	EQUITY	305,000.00	$	41,042.80
MEDIASET ESPANA COMUNICACION	EQUITY	132,116.00	$	1,439,481.66
MEDIASET ESPANA COMUNICACION	EQUITY	77,957.00	$	849,387.45
MEDIATEK INC	EQUITY	107,910.00	$	821,307.88
MEDIBANK PRIVATE LTD	EQUITY	676,126.00	$	1,057,618.25
MEDICLINIC INTERNATIONAL LTD	EQUITY	33,488.00	$	257,176.08
MEDIOBANCA SPA	EQUITY	156,341.00	$	1,508,968.26
MEDIOBANCA SPA	EQUITY	73,563.00	$	710,013.58
MEDIOBANCA SPA	EQUITY	133,851.00	$	1,291,899.83
MEDIPAL HOLDINGS CORP	EQUITY	35,400.00	$	610,329.61
MEDIPAL HOLDINGS CORP	EQUITY	136,300.00	$	2,349,941.39
MEDIPAL HOLDINGS CORP	EQUITY	69,800.00	$	1,203,418.26
MEDIPAL HOLDINGS CORP	EQUITY	77,100.00	$	1,329,277.19
MEDIVIR AB B SHS	EQUITY	5,610.00	$	43,585.87
MEG ENERGY CORP	EQUITY	37,000.00	$	213,620.33
MEGA FINANCIAL HOLDING CO LT	EQUITY	796,071.00	$	515,009.25
MEGAFON REG S GDR	EQUITY	7,400.00	$	86,210.00
MEGAWORLD CORP	EQUITY	945,000.00	$	85,352.25
MEGGITT PLC	EQUITY	206,821.00	$	1,142,211.16
MEGGITT PLC	EQUITY	350,230.00	$	1,934,216.61
MEIJI HOLDINGS CO LTD	EQUITY	29,400.00	$	2,456,211.81
MEIJI HOLDINGS CO LTD	EQUITY	21,200.00	$	1,771,145.93
MELCO CROWN ENTERTAINME ADR	EQUITY	23,484.00	$	394,531.20
MELCO CROWN ENTERTAINME ADR	EQUITY	498,600.00	$	8,376,480.00
MELROSE INDUSTRIES PLC	EQUITY	255,024.00	$	1,093,434.69
MERCADOLIBRE INC	EQUITY	35,277.00	$	4,033,572.18
MERCADOLIBRE INC	EQUITY	46,217.00	$	5,284,451.78
MERCK KGAA	EQUITY	32,290.00	$	3,141,813.53
MERCK KGAA	EQUITY	71,797.00	$	6,985,840.39

MERCK KGAA	EQUITY	39,244.00	$	3,818,436.99
MERIDA INDUSTRY CO LTD	EQUITY	16,800.00	$	90,528.82
MERIDA INDUSTRY CO LTD	EQUITY	99,750.00	$	537,514.84
MERIDIAN ENERGY LTD	EQUITY	366,566.00	$	599,773.08
MERLIN ENTERTAINMENT	EQUITY	188,290.00	$	1,264,106.62
MERLIN ENTERTAINMENT	EQUITY	745,969.00	$	5,008,148.90
MERLIN ENTERTAINMENT	EQUITY	155,556.00	$	1,044,343.14
METCASH LTD	EQUITY	578,092.00	$	679,254.19
METHANEX CORP	EQUITY	22,900.00	$	753,387.09
METHANEX CORP	EQUITY	47,000.00	$	1,546,252.97
METHANEX CORP	EQUITY	12,800.00	$	421,107.19
METRO AG	EQUITY	39,295.00	$	1,261,802.87
METRO AG	EQUITY	32,939.00	$	1,057,705.17
METRO AG	EQUITY	149,488.00	$	4,800,213.44
METRO INC	EQUITY	66,600.00	$	1,857,378.16
METRO PACIFIC INVESTMENTS CO	EQUITY	597,176.00	$	65,993.31
METRO PACIFIC INVESTMENTS CO	EQUITY	42,181,700.00	$	4,661,456.59
METROPOLITAN BANK + TRUST	EQUITY	28,045.00	$	47,978.38
METROPOLITAN BANK + TRUST	EQUITY	3,552,794.00	$	6,077,992.07
METSA BOARD OYJ	EQUITY	14,682.00	$	109,410.53
METSO OYJ	EQUITY	32,787.00	$	737,261.94
METSO OYJ	EQUITY	54,266.00	$	1,220,247.55
MEXICHEM SAB DE CV	EQUITY	83,208.00	$	186,398.56
MEXICHEM SAB DE CV	EQUITY	1,725,195.00	$	3,864,698.91
MGI COUTIER	EQUITY	4,060.00	$	83,356.15
MGM CHINA HOLDINGS LTD	EQUITY	204,877.00	$	256,421.73
MGM CHINA HOLDINGS LTD	EQUITY	859,200.00	$	1,075,364.99
MGM CHINA HOLDINGS LTD	EQUITY	116,800.00	$	146,185.56
MICHAEL PAGE INTERNATIONAL	EQUITY	83,357.00	$	595,010.48
MICHELIN (CGDE)	EQUITY	47,188.00	$	4,505,782.59
MICHELIN (CGDE)	EQUITY	2,565.00	$	244,921.00
MICROPORT SCIENTIFIC CORP	EQUITY	721,000.00	$	344,212.69
MIGHTY RIVER POWER	EQUITY	205,731.00	$	391,544.77
MILLENNIUM + COPTHORNE HOTEL	EQUITY	60,105.00	$	410,520.36
MILLICOM INTL CELLULAR SDR	EQUITY	17,075.00	$	985,337.64
MINEBEA CO LTD	EQUITY	78,000.00	$	680,177.90
MINEBEA CO LTD	EQUITY	83,000.00	$	723,779.04
MINERA FRISCO SAB DE CV A1	EQUITY	325,414.00	$	154,500.12
MINOR INTERNATIONAL PCL	EQUITY	4,670.00	$	687.81
MINOR INTERNATIONAL PCL FOR	EQUITY	102,740.00	$	103,496.60
MINOR INTERNATIONAL PCL FOR	EQUITY	3,635,500.00	$	3,662,272.47
MINTH GROUP LTD	EQUITY	3,208,000.00	$	6,374,483.07
MIRACA HOLDINGS INC	EQUITY	11,800.00	$	524,793.22
MIRACA HOLDINGS INC	EQUITY	24,800.00	$	1,102,955.24
MIRAE ASSET SECURITIES CO LT	EQUITY	3,706.00	$	68,269.67
MIRVAC GROUP	EQUITY	954,129.00	$	1,374,469.56
MIRVAC GROUP	EQUITY	74,835.00	$	107,803.48
MISUMI GROUP INC	EQUITY	109,500.00	$	1,534,702.19
MISUMI GROUP INC	EQUITY	104,100.00	$	1,459,018.25

MITO SECURITIES CO LTD	EQUITY	22,000.00	$	75,713.87
MITSUBISHI CHEMICAL HOLDINGS	EQUITY	336,600.00	$	2,166,585.31
MITSUBISHI CHEMICAL HOLDINGS	EQUITY	49,400.00	$	317,971.82
MITSUBISHI CHEMICAL HOLDINGS	EQUITY	97,300.00	$	626,288.62
MITSUBISHI CHEMICAL HOLDINGS	EQUITY	132,700.00	$	854,146.97
MITSUBISHI CORP	EQUITY	346,300.00	$	5,838,117.96
MITSUBISHI CORP	EQUITY	133,500.00	$	2,250,617.23
MITSUBISHI CORP	EQUITY	59,800.00	$	1,008,141.65
MITSUBISHI ELECTRIC CORP	EQUITY	473,000.00	$	5,042,790.64
MITSUBISHI ELECTRIC CORP	EQUITY	42,000.00	$	447,774.22
MITSUBISHI ELECTRIC CORP	EQUITY	104,000.00	$	1,108,774.26
MITSUBISHI ESTATE CO LTD	EQUITY	311,000.00	$	6,524,032.59
MITSUBISHI ESTATE CO LTD	EQUITY	193,000.00	$	4,048,676.17
MITSUBISHI ESTATE CO LTD	EQUITY	29,000.00	$	608,350.31
MITSUBISHI GAS CHEMICAL CO	EQUITY	93,000.00	$	480,867.87
MITSUBISHI HEAVY INDUSTRIES	EQUITY	744,000.00	$	3,298,351.55
MITSUBISHI HEAVY INDUSTRIES	EQUITY	625,000.00	$	2,770,792.63
MITSUBISHI HEAVY INDUSTRIES	EQUITY	114,000.00	$	505,392.58
MITSUBISHI LOGISTICS CORP	EQUITY	24,000.00	$	320,212.81
MITSUBISHI LOGISTICS CORP	EQUITY	148,000.00	$	1,974,645.66
MITSUBISHI MATERIALS CORP	EQUITY	291,000.00	$	928,916.41
MITSUBISHI MATERIALS CORP	EQUITY	214,000.00	$	683,120.66
MITSUBISHI MOTORS CORP	EQUITY	151,899.00	$	1,300,602.44
MITSUBISHI MOTORS CORP	EQUITY	76,200.00	$	652,446.07
MITSUBISHI MOTORS CORP	EQUITY	200,600.00	$	1,717,594.25
MITSUBISHI TANABE PHARMA	EQUITY	54,000.00	$	940,886.99
MITSUBISHI TANABE PHARMA	EQUITY	71,600.00	$	1,247,546.45
MITSUBISHI TANABE PHARMA	EQUITY	31,000.00	$	540,138.83
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	3,164,200.00	$	19,914,508.67
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	530,200.00	$	3,336,916.91
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	961,300.00	$	6,050,128.68
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	88,400.00	$	556,362.61
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	689,600.00	$	4,340,131.84
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	410,400.00	$	2,582,932.29
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	957,400.00	$	6,025,583.27
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	388,000.00	$	2,441,953.53
MITSUBISHI UFJ LEASE + FINAN	EQUITY	140,500.00	$	733,480.19
MITSUBISHI UFJ LEASE + FINAN	EQUITY	149,300.00	$	779,420.59
MITSUI CHEMICALS INC	EQUITY	228,000.00	$	1,027,274.62
MITSUI CHEMICALS INC	EQUITY	182,000.00	$	820,017.46
MITSUI CHEMICALS INC	EQUITY	143,000.00	$	644,299.43
MITSUI CHEMICALS INC	EQUITY	232,000.00	$	1,045,296.98
MITSUI FUDOSAN CO LTD	EQUITY	234,000.00	$	5,944,586.23
MITSUI FUDOSAN CO LTD	EQUITY	74,000.00	$	1,879,911.88
MITSUI FUDOSAN CO LTD	EQUITY	109,000.00	$	2,769,059.40
MITSUI FUDOSAN CO LTD	EQUITY	19,000.00	$	482,680.08
MITSUI FUDOSAN CO LTD	EQUITY	69,000.00	$	1,752,890.81
MITSUI OSK LINES LTD	EQUITY	246,000.00	$	627,806.64
MIXI INC	EQUITY	9,200.00	$	347,977.89

MIXI INC	EQUITY	34,200.00	$	1,293,569.97
MIZRAHI TEFAHOT BANK LTD	EQUITY	32,141.00	$	384,101.08
MIZUHO FINANCIAL GROUP INC	EQUITY	5,848,500.00	$	11,838,478.32
MIZUHO FINANCIAL GROUP INC	EQUITY	3,216,200.00	$	6,510,201.59
MIZUHO FINANCIAL GROUP INC	EQUITY	2,721,400.00	$	5,508,632.11
MIZUHO FINANCIAL GROUP INC	EQUITY	715,800.00	$	1,448,915.58
MIZUHO FINANCIAL GROUP INC	EQUITY	904,400.00	$	1,830,677.92
MMC NORILSK NICKEL PJSC ADR	EQUITY	44,609.00	$	564,972.99
MMI HOLDINGS LTD	EQUITY	96,783.00	$	137,409.31
MOBILE TELESYSTEMS SP ADR	EQUITY	38,700.00	$	239,166.00
MOBILEYE NV	EQUITY	20,059.00	$	848,094.52
MOCHIDA PHARMACEUTICAL CO	EQUITY	3,200.00	$	229,036.95
MODERN TIMES GROUP B SHS	EQUITY	45,326.00	$	1,165,058.74
MOL HUNGARIAN OIL AND GAS PL	EQUITY	5,271.00	$	258,295.00
MONDI LTD	EQUITY	4,689.00	$	92,981.13
MONDI PLC	EQUITY	90,365.00	$	1,776,741.12
MONDI PLC	EQUITY	352,257.00	$	7,013,314.00
MONDI PLC	EQUITY	290,671.00	$	5,715,123.31
MONDI PLC	EQUITY	230,870.00	$	4,539,326.31
MONDI PLC	EQUITY	34,071.00	$	669,898.15
MONDI PLC	EQUITY	51,766.00	$	1,017,814.21
MONDI PLC	EQUITY	72,586.00	$	1,427,173.47
MONEYSUPERMARKET.COM	EQUITY	413,774.00	$	2,238,191.97
MONEYSUPERMARKET.COM	EQUITY	103,991.00	$	562,509.54
MORINAGA + CO LTD	EQUITY	29,000.00	$	154,287.38
MORINAGA MILK INDUSTRY CO	EQUITY	211,000.00	$	968,219.79
MOTHERSON SUMI SYSTEMS LTD	EQUITY	16,746.00	$	74,343.70
MR PRICE GROUP LTD	EQUITY	17,710.00	$	228,582.49
MR PRICE GROUP LTD	EQUITY	99,873.00	$	1,289,058.11
MS+AD INSURANCE GROUP HOLDIN	EQUITY	122,000.00	$	3,620,599.36
MS+AD INSURANCE GROUP HOLDIN	EQUITY	237,900.00	$	7,060,168.75
MS+AD INSURANCE GROUP HOLDIN	EQUITY	170,400.00	$	5,056,968.29
MS+AD INSURANCE GROUP HOLDIN	EQUITY	106,700.00	$	3,166,540.59
MTN GROUP LTD	EQUITY	118,394.00	$	1,015,351.47
MTN GROUP LTD	EQUITY	58,120.00	$	498,439.34
MTN GROUP LTD	EQUITY	558,438.00	$	4,789,185.62
MTR CORP	EQUITY	377,008.00	$	1,870,409.94
MUENCHENER RUECKVER AG REG	EQUITY	43,540.00	$	8,728,754.14
MUENCHENER RUECKVER AG REG	EQUITY	8,913.00	$	1,786,848.55
MULTIPLAN EMPREENDIMENTOS	EQUITY	5,448.00	$	52,328.34
MURATA MANUFACTURING CO LTD	EQUITY	49,800.00	$	7,273,668.90
MURATA MANUFACTURING CO LTD	EQUITY	8,200.00	$	1,197,672.39
MURATA MANUFACTURING CO LTD	EQUITY	5,600.00	$	817,922.61
MURATA MANUFACTURING CO LTD	EQUITY	2,900.00	$	423,567.06
MYCRONIC AB	EQUITY	26,350.00	$	257,073.93
NABTESCO CORP	EQUITY	26,300.00	$	541,763.17
NAGOYA RAILROAD CO LTD	EQUITY	202,000.00	$	847,998.67
NAMURA SHIPBUILDING CO LTD	EQUITY	9,900.00	$	82,544.58
NAN YA PLASTICS CORP	EQUITY	350,000.00	$	649,983.26

NASPERS LTD N SHS	EQUITY	29,002.00	$	3,967,877.13
NASPERS LTD N SHS	EQUITY	89,955.00	$	12,307,095.61
NASPERS LTD N SHS	EQUITY	96,184.00	$	13,159,309.48
NATIONAL AUSTRALIA BANK LTD	EQUITY	649,566.00	$	14,272,270.45
NATIONAL AUSTRALIA BANK LTD	EQUITY	54,779.00	$	1,203,604.72
NATIONAL AUSTRALIA BANK LTD	EQUITY	40,740.00	$	895,139.68
NATIONAL BANK OF ABU DHABI	EQUITY	52,142.00	$	113,000.36
NATIONAL BANK OF CANADA	EQUITY	81,000.00	$	2,350,521.92
NATIONAL BANK OF CANADA	EQUITY	82,200.00	$	2,385,344.47
NATIONAL BANK OF GREECE	EQUITY	8,455.00	$	3,150.35
NATIONAL EXPRESS GROUP PLC	EQUITY	104,830.00	$	514,205.80
NATIONAL GRID PLC	EQUITY	934,316.00	$	12,910,204.84
NATIXIS	EQUITY	225,407.00	$	1,277,432.68
NATURA COSMETICOS SA	EQUITY	13,800.00	$	81,936.68
NAVER CORP	EQUITY	2,024.00	$	1,135,808.28
NAVER CORP	EQUITY	9,256.00	$	5,194,190.44
NCSOFT CORP	EQUITY	1,103.00	$	200,365.87
NEC CORP	EQUITY	671,000.00	$	2,147,512.37
NEC CORP	EQUITY	565,000.00	$	1,808,263.02
NEC CORP	EQUITY	276,000.00	$	883,328.48
NEC NETWORKS + SYSTEM INTEGR	EQUITY	13,900.00	$	247,968.74
NEDBANK GROUP LTD	EQUITY	15,715.00	$	191,281.74
NEOPOST SA	EQUITY	37,631.00	$	918,541.15
NESTE OYJ	EQUITY	29,340.00	$	880,624.54
NESTE OYJ	EQUITY	167,426.00	$	5,025,202.57
NESTLE INDIA LTD	EQUITY	1,846.00	$	162,323.83
NESTLE INDIA LTD	EQUITY	12,917.00	$	1,135,827.14
NESTLE SA REG	EQUITY	802,707.00	$	59,782,024.83
NESTLE SA REG	EQUITY	91,422.00	$	6,808,701.40
NESTLE SA REG	EQUITY	90,743.00	$	6,758,132.52
NESTLE SA REG	EQUITY	26,672.00	$	1,986,411.19
NESTLE SA REG	EQUITY	36,260.00	$	2,700,482.52
NESTLE SA REG	EQUITY	61,909.00	$	4,610,705.24
NESTLE SA REG	EQUITY	109,916.00	$	8,186,051.75
NESTLE SA REG	EQUITY	69,946.00	$	5,209,265.03
NETCARE LTD	EQUITY	78,345.00	$	171,397.86
NETEASE INC ADR	EQUITY	2,900.00	$	525,596.00
NETEASE INC ADR	EQUITY	15,096.00	$	2,735,999.04
NETENT AB	EQUITY	11,772.00	$	690,491.07
NEW CHINA LIFE INSURANCE C H	EQUITY	58,023.00	$	244,440.55
NEW EUROPE PROPERTY INVEST	EQUITY	10,598.00	$	121,611.46
NEW LOOK VISION GROUP INC	EQUITY	1,600.00	$	35,130.66
NEW ORIENTAL EDUCATIO SP ADR	EQUITY	4,900.00	$	153,713.00
NEW ORIENTAL EDUCATIO SP ADR	EQUITY	35,400.00	$	1,110,498.00
NEW WORLD CHINA LAND LTD	EQUITY	156,000.00	$	125,200.16
NEW WORLD DEVELOPMENT	EQUITY	1,318,238.00	$	1,304,605.13
NEW WORLD DEVELOPMENT	EQUITY	87,853.00	$	86,944.45
NEW WORLD DEVELOPMENT	EQUITY	670,000.00	$	663,071.04
NEWCREST MINING LTD	EQUITY	196,255.00	$	1,851,925.64

NEWCREST MINING LTD	EQUITY	79,290.00	$	748,206.08
NEWCREST MINING LTD	EQUITY	15,098.00	$	142,469.61
NEWMARKET GOLD INC	EQUITY	36,100.00	$	35,083.87
NEXON CO LTD	EQUITY	23,200.00	$	381,668.40
NEXON CO LTD	EQUITY	278,900.00	$	4,588,246.39
NEXON CO LTD	EQUITY	6,900.00	$	113,513.45
NEXON CO LTD	EQUITY	142,200.00	$	2,339,364.06
NEXT PLC	EQUITY	39,860.00	$	4,282,850.29
NEXT PLC	EQUITY	22,400.00	$	2,406,820.03
NEXT PLC	EQUITY	20,854.00	$	2,240,706.47
NGK INSULATORS LTD	EQUITY	61,000.00	$	1,396,516.90
NGK INSULATORS LTD	EQUITY	39,000.00	$	892,855.06
NGK INSULATORS LTD	EQUITY	47,000.00	$	1,076,004.82
NGK SPARK PLUG CO LTD	EQUITY	39,000.00	$	1,042,312.65
NGK SPARK PLUG CO LTD	EQUITY	25,000.00	$	668,149.13
NH FOODS LTD	EQUITY	44,000.00	$	869,795.09
NH FOODS LTD	EQUITY	60,000.00	$	1,186,084.21
NH FOODS LTD	EQUITY	76,000.00	$	1,502,373.33
NH INVESTMENT + SECURITIES C	EQUITY	8,460.00	$	72,871.95
NHK SPRING CO LTD	EQUITY	38,000.00	$	386,017.71
NHK SPRING CO LTD	EQUITY	47,700.00	$	484,553.81
NICE SYSTEMS LTD	EQUITY	12,989.00	$	749,419.95
NICHI IKO PHARMACEUTICAL CO	EQUITY	29,000.00	$	700,802.19
NICHIREI CORP	EQUITY	24,000.00	$	179,159.57
NIDEC CORP	EQUITY	54,100.00	$	3,974,244.15
NIDEC CORP	EQUITY	17,400.00	$	1,278,222.70
NIDEC CORP	EQUITY	31,600.00	$	2,321,369.97
NIDEC CORP	EQUITY	21,400.00	$	1,572,067.00
NIHON YAMAMURA GLASS CO LTD	EQUITY	49,000.00	$	74,541.75
NIKON CORP	EQUITY	85,000.00	$	1,148,218.96
NINE DRAGONS PAPER HOLDINGS	EQUITY	138,000.00	$	81,730.03
NINE DRAGONS PAPER HOLDINGS	EQUITY	1,992,300.00	$	1,179,932.90
NINTENDO CO LTD	EQUITY	25,600.00	$	3,565,634.48
NINTENDO CO LTD	EQUITY	20,900.00	$	2,911,006.28
NINTENDO CO LTD	EQUITY	26,900.00	$	3,746,701.86
NINTENDO CO LTD	EQUITY	8,200.00	$	1,142,117.29
NIPPO CORP	EQUITY	92,000.00	$	1,508,159.11
NIPPON BUILDING FUND INC	EQUITY	346.00	$	1,659,603.47
NIPPON BUILDING FUND INC	EQUITY	34.00	$	163,082.42
NIPPON ELECTRIC GLASS CO LTD	EQUITY	84,000.00	$	428,047.72
NIPPON ELECTRIC GLASS CO LTD	EQUITY	73,000.00	$	371,993.85
NIPPON EXPRESS CO LTD	EQUITY	205,000.00	$	974,770.36
NIPPON EXPRESS CO LTD	EQUITY	235,000.00	$	1,117,419.68
NIPPON FLOUR MILLS CO LTD	EQUITY	29,000.00	$	209,493.33
NIPPON PAINT HOLDINGS CO LTD	EQUITY	41,000.00	$	1,008,171.58
NIPPON PAPER INDUSTRIES CO L	EQUITY	41,300.00	$	674,285.71
NIPPON PROLOGIS REIT INC	EQUITY	345.00	$	626,646.99
NIPPON PROLOGIS REIT INC	EQUITY	294.00	$	534,012.22
NIPPON SHOKUBAI CO LTD	EQUITY	23,000.00	$	1,619,435.55

NIPPON STEEL + SUMITOMO META	EQUITY	185,700.00	$	3,729,591.42
NIPPON STEEL + SUMITOMO META	EQUITY	314,600.00	$	6,318,413.90
NIPPON SUISAN KAISHA LTD	EQUITY	326,300.00	$	1,841,786.44
NIPPON SUISAN KAISHA LTD	EQUITY	24,400.00	$	137,724.76
NIPPON TELEGRAPH + TELEPHONE	EQUITY	184,400.00	$	7,413,096.14
NIPPON TELEGRAPH + TELEPHONE	EQUITY	298,200.00	$	11,987,989.53
NIPPON TELEGRAPH + TELEPHONE	EQUITY	165,300.00	$	6,645,253.75
NIPPON TELEGRAPH + TELEPHONE	EQUITY	36,400.00	$	1,463,322.67
NIPPON TELEGRAPH + TELEPHONE	EQUITY	16,400.00	$	659,299.22
NIPPON TELEGRAPH + TELEPHONE	EQUITY	42,100.00	$	1,692,469.35
NIPPON TELEGRAPH + TELEPHONE	EQUITY	23,400.00	$	940,707.43
NIPPON TELEVISION HOLDINGS	EQUITY	40,000.00	$	736,855.23
NIPPON YUSEN KK	EQUITY	527,000.00	$	1,292,364.60
NIPPON YUSEN KK	EQUITY	454,000.00	$	1,113,346.36
NIPPON YUSEN KK	EQUITY	214,000.00	$	524,793.22
NISHIMATSUYA CHAIN CO LTD	EQUITY	9,800.00	$	85,621.18
NISSAN MOTOR CO LTD	EQUITY	621,200.00	$	6,607,302.05
NISSHA PRINTING CO LTD	EQUITY	6,900.00	$	135,080.43
NISSHIN SEIFUN GROUP INC	EQUITY	61,000.00	$	1,007,581.36
NISSHIN SEIFUN GROUP INC	EQUITY	14,300.00	$	236,203.50
NISSIN FOODS HOLDINGS CO LTD	EQUITY	14,100.00	$	753,672.22
NITORI HOLDINGS CO LTD	EQUITY	19,600.00	$	1,666,802.44
NITORI HOLDINGS CO LTD	EQUITY	12,400.00	$	1,054,507.67
NITTO DENKO CORP	EQUITY	42,900.00	$	3,178,226.86
NITTO DENKO CORP	EQUITY	50,700.00	$	3,756,086.29
NITTO DENKO CORP	EQUITY	15,000.00	$	1,111,268.13
NITTO DENKO CORP	EQUITY	10,900.00	$	807,521.51
NITTO KOGYO CORP	EQUITY	5,500.00	$	97,294.15
NN GROUP NV	EQUITY	52,399.00	$	1,852,779.68
NN GROUP NV	EQUITY	13,792.00	$	487,672.23
NOBIA AB	EQUITY	15,725.00	$	197,714.28
NOBLE GROUP LTD	EQUITY	1,109,546.00	$	312,845.59
NOK CORP	EQUITY	23,900.00	$	567,822.44
NOK CORP	EQUITY	36,400.00	$	864,800.70
NOKIA OYJ	EQUITY	903,135.00	$	6,470,193.37
NOKIA OYJ	EQUITY	84,653.00	$	606,466.68
NOKIAN RENKAAT OYJ	EQUITY	25,610.00	$	920,846.75
NOLATO AB B SHS	EQUITY	3,957.00	$	120,860.61
NOMURA HOLDINGS INC	EQUITY	883,500.00	$	4,987,612.54
NOMURA HOLDINGS INC	EQUITY	387,500.00	$	2,187,549.36
NOMURA HOLDINGS INC	EQUITY	814,800.00	$	4,599,781.20
NOMURA HOLDINGS INC	EQUITY	243,300.00	$	1,373,498.73
NOMURA HOLDINGS INC	EQUITY	62,000.00	$	350,007.90
NOMURA REAL ESTATE HOLDINGS	EQUITY	25,900.00	$	485,510.62
NOMURA REAL ESTATE HOLDINGS	EQUITY	9,100.00	$	170,584.81
NOMURA REAL ESTATE HOLDINGS	EQUITY	2,300.00	$	43,114.84
NOMURA REAL ESTATE HOLDINGS	EQUITY	16,100.00	$	301,803.90
NOMURA REAL ESTATE MASTER FU	EQUITY	1,000.00	$	1,241,946.88
NOMURA RESEARCH INSTITUTE LT	EQUITY	32,800.00	$	1,273,336.38

NOMURA RESEARCH INSTITUTE LT	EQUITY	26,380.00	$	1,024,104.08
NON STANDARD FINANCE PLC	EQUITY	188,759.00	$	235,784.60
NON STANDARD FINANCE PLC	EQUITY	337,478.00	$	0.50
NORDEA BANK AB	EQUITY	750,451.00	$	8,305,112.13
NORDEA BANK AB	EQUITY	141,231.00	$	1,562,979.18
NORDEA BANK AB	EQUITY	378,663.00	$	4,190,598.28
NORDEX SE	EQUITY	68,680.00	$	2,443,382.04
NORSK HYDRO ASA	EQUITY	324,011.00	$	1,212,751.10
NORTEL NETWORKS CORP	EQUITY	9,400.00	$	-
NORTHERN STAR RESOURCES LTD	EQUITY	237,894.00	$	481,161.78
NORTHGATE PLC	EQUITY	63,712.00	$	369,516.68
NOVAE GROUP PLC	EQUITY	3,328.00	$	43,753.85
NOVARTIS AG REG	EQUITY	570,769.00	$	49,493,255.94
NOVARTIS AG REG	EQUITY	80,748.00	$	7,001,924.48
NOVARTIS AG REG	EQUITY	75,091.00	$	6,511,387.41
NOVARTIS AG REG	EQUITY	67,401.00	$	5,844,562.24
NOVARTIS AG REG	EQUITY	80,098.00	$	6,945,560.84
NOVARTIS AG REG	EQUITY	65,400.00	$	5,671,048.95
NOVARTIS AG REG	EQUITY	54,361.00	$	4,713,820.98
NOVARTIS AG REG	EQUITY	129,901.00	$	11,264,142.66
NOVARTIS AG REG	EQUITY	82,582.00	$	7,160,956.64
NOVATEK MICROELECTRONICS COR	EQUITY	43,000.00	$	168,873.87
NOVATEK OAO SPONS GDR REG S	EQUITY	8,495.00	$	697,864.25
NOVO NORDISK A/S B	EQUITY	487,736.00	$	28,391,747.42
NOVO NORDISK A/S B	EQUITY	108,089.00	$	6,292,001.38
NOVO NORDISK A/S B	EQUITY	156,211.00	$	9,093,245.64
NOVO NORDISK A/S B	EQUITY	33,617.00	$	1,956,889.33
NOVO NORDISK A/S B	EQUITY	77,594.00	$	4,516,847.74
NOVO NORDISK A/S B	EQUITY	44,610.00	$	2,596,806.17
NOVO NORDISK A/S B	EQUITY	70,000.00	$	4,074,791.11
NOVO NORDISK A/S B	EQUITY	73,492.00	$	4,278,064.98
NOVO NORDISK A/S B	EQUITY	90,876.00	$	5,290,010.25
NOVO NORDISK A/S B	EQUITY	98,020.00	$	5,705,871.79
NOVOZYMES A/S B SHARES	EQUITY	57,722.00	$	2,777,794.58
NS SOLUTIONS CORP	EQUITY	15,200.00	$	350,006.23
NSK LTD	EQUITY	121,000.00	$	1,333,771.15
NTPC LTD	EQUITY	96,458.00	$	211,706.40
NTT DATA CORP	EQUITY	30,500.00	$	1,490,835.03
NTT DATA CORP	EQUITY	134,300.00	$	6,564,562.12
NTT DATA CORP	EQUITY	5,000.00	$	244,399.19
NTT DOCOMO INC	EQUITY	377,500.00	$	7,795,087.08
NTT DOCOMO INC	EQUITY	62,500.00	$	1,290,577.33
NTT DOCOMO INC	EQUITY	34,200.00	$	706,203.92
NTT DOCOMO INC	EQUITY	78,500.00	$	1,620,965.13
NTT URBAN DEVELOPMENT CORP	EQUITY	24,400.00	$	237,316.60
NTT URBAN DEVELOPMENT CORP	EQUITY	144,600.00	$	1,406,392.62
NUMERICABLE SFR	EQUITY	25,851.00	$	940,745.05
NUMERICABLE SFR	EQUITY	4,133.00	$	150,404.21
NWS HOLDINGS LTD	EQUITY	432,184.00	$	642,408.17

NWS HOLDINGS LTD	EQUITY	25,500.00	$	37,903.78
NXP SEMICONDUCTORS NV	EQUITY	29,518.00	$	2,486,891.50
O2 CZECH REPUBLIC AS	EQUITY	5,035.00	$	50,804.81
OBAYASHI CORP	EQUITY	157,000.00	$	1,460,434.76
OBAYASHI CORP	EQUITY	686,000.00	$	6,381,262.73
OBAYASHI CORP	EQUITY	31,000.00	$	288,366.10
OBI PHARMA INC	EQUITY	6,000.00	$	119,645.63
OBIC CO LTD	EQUITY	16,000.00	$	856,560.95
OBIC CO LTD	EQUITY	13,100.00	$	701,309.28
OBIC CO LTD	EQUITY	77,700.00	$	4,159,674.13
OCI CO LTD	EQUITY	1,318.00	$	84,303.44
OCI NV	EQUITY	21,821.00	$	540,454.68
ODAKYU ELECTRIC RAILWAY CO	EQUITY	142,760.00	$	1,553,454.76
ODONTOPREV S.A.	EQUITY	18,100.00	$	43,234.12
OESTERREICHISCHE POST AG	EQUITY	31,261.00	$	1,142,035.28
OESTERREICHISCHE POST AG	EQUITY	13,088.00	$	478,134.34
OHL MEXICO SAB DE CV	EQUITY	44,600.00	$	46,843.67
OIL SEARCH LTD	EQUITY	338,279.00	$	1,648,969.72
OIL SEARCH LTD	EQUITY	1,422,661.00	$	6,934,881.87
OITA BANK LTD/THE	EQUITY	16,000.00	$	62,779.00
OJI HOLDINGS CORP	EQUITY	205,999.00	$	837,387.35
OLAM INTERNATIONAL LTD	EQUITY	1,615,811.00	$	2,072,939.78
OLD MUTUAL PLC	EQUITY	1,211,825.00	$	3,195,349.15
OLYMPUS CORP	EQUITY	70,300.00	$	2,805,104.12
OLYMPUS CORP	EQUITY	76,500.00	$	3,052,495.95
OMRON CORP	EQUITY	50,500.00	$	1,706,492.37
OMV AG	EQUITY	37,037.00	$	1,051,295.97
OMV AG	EQUITY	113,302.00	$	3,216,079.48
ONEX CORPORATION	EQUITY	23,600.00	$	1,441,042.40
ONEX CORPORATION	EQUITY	13,100.00	$	799,900.66
ONO PHARMACEUTICAL CO LTD	EQUITY	21,000.00	$	3,786,441.66
ONO PHARMACEUTICAL CO LTD	EQUITY	7,600.00	$	1,370,331.27
ONWARD HOLDINGS CO LTD	EQUITY	197,000.00	$	1,221,680.04
OOREDOO QSC	EQUITY	6,389.00	$	131,558.36
OPAP SA	EQUITY	18,212.00	$	160,247.94
OPEN TEXT CORP	EQUITY	28,000.00	$	1,337,211.14
ORACLE CORP JAPAN	EQUITY	9,200.00	$	432,104.41
ORANGE	EQUITY	491,355.00	$	8,265,257.28
ORANGE	EQUITY	62,694.00	$	1,054,598.08
ORANGE	EQUITY	151,500.00	$	2,548,435.40
ORANGE	EQUITY	36,308.00	$	610,749.79
ORANGE POLSKA SA	EQUITY	50,341.00	$	83,626.52
ORICA LTD	EQUITY	93,910.00	$	1,059,025.40
ORICA LTD	EQUITY	110,306.00	$	1,243,923.50
ORIENTAL LAND CO LTD	EQUITY	50,000.00	$	3,049,586.43
ORIFLAME HOLDING AG	EQUITY	6,345.00	$	102,355.70
ORIFLAME HOLDING AG	EQUITY	7,185.00	$	115,906.34
ORIGIN ENERGY LTD	EQUITY	420,384.00	$	1,437,496.76
ORION CORP	EQUITY	261.00	$	259,542.02

ORION CORP	EQUITY	2,162.00	$	2,149,922.82
ORION OYJ CLASS B	EQUITY	24,059.00	$	835,545.29
ORION OYJ CLASS B	EQUITY	151,823.00	$	5,272,662.73
ORION OYJ CLASS B	EQUITY	54,650.00	$	1,897,940.48
ORIX CORP	EQUITY	327,000.00	$	4,663,273.62
ORIX CORP	EQUITY	184,200.00	$	2,626,834.86
ORIX CORP	EQUITY	99,400.00	$	1,417,521.09
ORIX CORP	EQUITY	259,800.00	$	3,704,949.50
ORKLA ASA	EQUITY	192,848.00	$	1,527,297.51
ORORA LTD	EQUITY	103,652.00	$	169,677.03
ORORA LTD	EQUITY	221,487.00	$	362,571.45
OSAKA GAS CO LTD	EQUITY	470,000.00	$	1,712,855.90
OSAKA GAS CO LTD	EQUITY	108,000.00	$	393,592.42
OSG CORP	EQUITY	219,700.00	$	4,198,763.87
OSRAM LICHT AG	EQUITY	23,650.00	$	996,553.71
OSRAM LICHT AG	EQUITY	3,649.00	$	153,760.02
OSRAM LICHT AG	EQUITY	57,196.00	$	2,410,100.90
OSRAM LICHT AG	EQUITY	2,066.00	$	87,056.24
OTP BANK PLC	EQUITY	14,942.00	$	308,188.01
OTSUKA CORP	EQUITY	10,200.00	$	505,357.66
OTSUKA HOLDINGS CO LTD	EQUITY	94,700.00	$	3,398,477.91
OTSUKA HOLDINGS CO LTD	EQUITY	80,100.00	$	2,874,530.94
OTSUKA HOLDINGS CO LTD	EQUITY	178,200.00	$	6,395,023.90
OTTOGI CORPORATION	EQUITY	65.00	$	67,907.55
OVERSEA CHINESE BANKING CORP	EQUITY	752,054.00	$	4,665,051.42
OVERSEA CHINESE BANKING CORP	EQUITY	86,000.00	$	533,464.91
PACIFIC TEXTILES HOLDINGS	EQUITY	270,000.00	$	417,359.66
PADDY POWER BETFAIR PLC	EQUITY	27,374.00	$	3,660,547.97
PALTAC CORPORATION	EQUITY	4,100.00	$	73,653.10
PANASONIC CORP	EQUITY	540,900.00	$	5,577,841.56
PANASONIC CORP	EQUITY	50,600.00	$	521,794.75
PANASONIC CORP	EQUITY	33,600.00	$	346,488.22
PANDORA A/S	EQUITY	27,853.00	$	3,535,447.32
PANDORA A/S	EQUITY	32,650.00	$	4,144,341.90
PANDORA A/S	EQUITY	19,438.00	$	2,467,311.42
PANDORA A/S	EQUITY	32,362.00	$	4,107,785.38
PARADISE CO LTD	EQUITY	1,984.00	$	29,864.48
PARGESA HOLDING SA BR	EQUITY	7,007.00	$	444,500.00
PARK24 CO LTD	EQUITY	26,000.00	$	633,060.39
PARTNERS GROUP HOLDING AG	EQUITY	4,237.00	$	1,529,087.16
PARTNERS GROUP HOLDING AG	EQUITY	3,406.00	$	1,229,188.31
PATRIZIA IMMOBILIEN AG	EQUITY	10,209.00	$	299,431.00
PAX GLOBAL TECHNOLOGY LTD	EQUITY	76,000.00	$	78,352.03
PCCW LTD	EQUITY	1,034,422.00	$	607,294.07
PCCW LTD	EQUITY	1,027,000.00	$	602,936.72
PCCW LTD	EQUITY	75,000.00	$	44,031.41
PCCW LTD	EQUITY	828,428.00	$	486,357.99
PCHOME ONLINE INC	EQUITY	186,000.00	$	1,863,001.19
PEAB AB	EQUITY	24,559.00	$	188,913.14

PEARSON PLC	EQUITY	200,744.00	$	2,177,651.90
PEGATRON CORP	EQUITY	128,000.00	$	280,573.57
PEGATRON CORP	EQUITY	1,926,000.00	$	4,221,755.41
PEMBINA PIPELINE CORP	EQUITY	83,800.00	$	1,818,853.93
PENNON GROUP PLC	EQUITY	332,544.00	$	4,220,076.64
PEOPLE S INSURANCE CO GROU H	EQUITY	503,622.00	$	246,932.46
PEREGRINE INVMTNT	EQUITY	273,000.00	$	-
PERNOD RICARD SA	EQUITY	51,713.00	$	5,909,697.62
PERNOD RICARD SA	EQUITY	18,713.00	$	2,138,498.47
PERSIMMON PLC	EQUITY	77,882.00	$	2,326,799.25
PERSIMMON PLC	EQUITY	157,010.00	$	4,690,823.94
PERSIMMON PLC	EQUITY	111,647.00	$	3,335,560.92
PERUSAHAAN GAS NEGARA PERSER	EQUITY	862,000.00	$	171,649.62
PETROBRAS PETROLEO BRAS	EQUITY	183,600.00	$	397,712.99
PETROBRAS PETROLEO BRAS PR	EQUITY	158,532.00	$	268,477.57
PETROFAC LTD	EQUITY	62,559.00	$	733,957.54
PETROFAC LTD	EQUITY	31,075.00	$	364,579.53
PETROLEO BRASIL SP PREF ADR	EQUITY	82,000.00	$	278,800.00
PETS AT HOME GROUP PLC	EQUITY	395,305.00	$	1,606,921.42
PEUGEOT SA	EQUITY	111,325.00	$	1,959,708.73
PEUGEOT SA	EQUITY	148,110.00	$	2,607,253.17
PEUGEOT SA	EQUITY	273,199.00	$	4,809,256.36
PEUGEOT SA	EQUITY	112,694.00	$	1,983,807.91
PEYTO EXPLORATION + DEV CORP	EQUITY	38,100.00	$	682,130.16
PEYTO EXPLORATION + DEV CORP	EQUITY	8,200.00	$	146,810.16
PEYTO EXPLORATION + DEV CORP	EQUITY	70,300.00	$	1,258,628.61
PGE SA	EQUITY	61,344.00	$	198,683.13
PGG WRIGHTSON LTD	EQUITY	526,274.00	$	149,519.18
PHILIPPINE LONG DISTANCE TEL	EQUITY	7,625.00	$	333,811.50
PHISON ELECTRONICS CORP	EQUITY	10,000.00	$	70,782.72
PICC PROPERTY + CASUALTY H	EQUITY	277,180.00	$	552,203.40
PICK N PAY STORES LTD	EQUITY	20,201.00	$	84,738.47
PING AN INSURANCE GROUP CO H	EQUITY	955,500.00	$	5,289,052.47
PING AN INSURANCE GROUP CO H	EQUITY	388,000.00	$	2,147,726.17
PIONEER CORP	EQUITY	34,600.00	$	96,354.79
PIONEER FOODS GROUP LTD	EQUITY	3,544.00	$	36,365.14
PIRAEUS BANK S.A	EQUITY	1,703.00	$	514.29
PIRAMAL ENTERPRISES LTD	EQUITY	6,467.00	$	98,354.61
PKO BANK POLSKI SA	EQUITY	59,912.00	$	414,640.59
PKP CARGO SA	EQUITY	175,932.00	$	3,049,110.80
PLATINUM ASSET MANAGEMENT	EQUITY	57,115.00	$	335,756.46
PLAYTECH PLC	EQUITY	39,049.00	$	479,139.79
PLAYTECH PLC	EQUITY	368,960.00	$	4,527,219.99
POLSKI KONCERN NAFTOWY ORLEN	EQUITY	25,862.00	$	444,355.26
POLSKI KONCERN NAFTOWY ORLEN	EQUITY	218,354.00	$	3,751,710.94
POLSKIE GORNICTWO NAFTOWE I	EQUITY	181,962.00	$	236,843.89
PORSCHE AUTOMOBIL HLDG PRF	EQUITY	39,445.00	$	2,142,883.70
PORSCHE AUTOMOBIL HLDG PRF	EQUITY	17,015.00	$	924,354.57
PORSCHE AUTOMOBIL HLDG PRF	EQUITY	3,555.00	$	193,128.45

PORTO SEGURO SA	EQUITY	7,600.00	$	55,305.91
POSCO	EQUITY	5,145.00	$	730,580.79
POTASH CORP OF SASKATCHEWAN	EQUITY	210,000.00	$	3,582,895.40
POTASH CORP OF SASKATCHEWAN	EQUITY	18,732.00	$	319,594.27
POU CHEN	EQUITY	163,000.00	$	213,879.50
POWER ASSETS HOLDINGS LTD	EQUITY	338,000.00	$	3,118,262.23
POWER ASSETS HOLDINGS LTD	EQUITY	33,000.00	$	304,445.72
POWER CORP OF CANADA	EQUITY	86,900.00	$	1,810,442.73
POWER CORP OF CANADA	EQUITY	6,400.00	$	133,335.25
POWER CORP OF CANADA	EQUITY	6,185.00	$	128,856.02
POWER FINANCE CORPORATION	EQUITY	23,505.00	$	71,378.81
POWER FINANCIAL CORP	EQUITY	62,300.00	$	1,426,652.51
POWERTECH TECHNOLOGY INC	EQUITY	53,000.00	$	105,202.91
POWSZECHNY ZAKLAD UBEZPIECZE	EQUITY	44,100.00	$	379,919.22
PPB GROUP BERHAD	EQUITY	49,000.00	$	181,460.35
PRAIRIESKY ROYALTY LTD	EQUITY	34,200.00	$	539,676.05
PRAIRIESKY ROYALTY LTD	EQUITY	21,000.00	$	331,380.03
PREMIER INVESTMENTS LTD	EQUITY	10,511.00	$	108,591.35
PRESIDENT CHAIN STORE CORP	EQUITY	45,000.00	$	281,532.56
PROMET BERHAD	EQUITY	246,000.00	$	-
PROMOTORA Y OPERADORA DE INF	EQUITY	21,600.00	$	253,779.97
PROSIEBENSAT.1 MEDIA SE	EQUITY	54,733.00	$	2,780,481.31
PROSIEBENSAT.1 MEDIA SE	EQUITY	4,372.00	$	222,101.19
PROSIEBENSAT.1 MEDIA SE	EQUITY	82,900.00	$	4,211,388.01
PROSIEBENSAT.1 MEDIA SE	EQUITY	28,289.00	$	1,437,104.41
PROSIEBENSAT.1 MEDIA SE	EQUITY	36,183.00	$	1,838,126.09
PROSIEBENSAT.1 MEDIA SE	EQUITY	55,754.00	$	2,832,348.94
PROVIDENT FINANCIAL PLC	EQUITY	36,279.00	$	1,800,389.60
PROVIDENT FINANCIAL PLC	EQUITY	125,331.00	$	6,219,703.64
PROXIMUS	EQUITY	39,132.00	$	1,275,272.77
PROXIMUS	EQUITY	87,617.00	$	2,855,350.46
PRUDENTIAL PLC	EQUITY	642,048.00	$	14,488,077.44
PRUDENTIAL PLC	EQUITY	138,715.00	$	3,130,161.08
PRUDENTIAL PLC	EQUITY	218,308.00	$	4,926,209.90
PRUDENTIAL PLC	EQUITY	243,300.00	$	5,490,164.66
PRUDENTIAL PLC	EQUITY	11,672.00	$	263,383.49
PRUDENTIAL PLC	EQUITY	113,421.00	$	2,559,391.56
PRYSMIAN SPA	EQUITY	44,747.00	$	984,811.59
PRYSMIAN SPA	EQUITY	104,587.00	$	2,301,796.54
PSG GROUP LTD	EQUITY	4,201.00	$	60,593.30
PSP SWISS PROPERTY AG REG	EQUITY	16,998.00	$	1,494,329.67
PTT EXPLORATION + PROD FOR	EQUITY	127,581.00	$	202,973.80
PTT GLOBAL CHEMICAL PCL FOR	EQUITY	126,600.00	$	175,906.63
PTT PCL/FOREIGN	EQUITY	75,700.00	$	513,291.65
PUBLIC BANK BERHAD	EQUITY	203,420.00	$	877,451.59
PUBLICIS GROUPE	EQUITY	44,797.00	$	2,986,933.83
PUBLICIS GROUPE	EQUITY	21,628.00	$	1,442,092.21
PZ CUSSONS PLC	EQUITY	667,100.00	$	2,800,264.12
QANTAS AIRWAYS LTD	EQUITY	275,187.00	$	818,868.30

QANTAS AIRWAYS LTD	EQUITY	1,664,142.00	$	4,951,953.17
QANTAS AIRWAYS LTD	EQUITY	1,517,799.00	$	4,516,483.31
QANTAS AIRWAYS LTD	EQUITY	672,028.00	$	1,999,739.92
QATAR ELECTRICITY + WATER CO	EQUITY	2,268.00	$	134,748.70
QATAR GAS TRANSPORT(NAKILAT)	EQUITY	26,550.00	$	170,206.33
QATAR INSURANCE CO	EQUITY	6,185.00	$	139,244.43
QATAR ISLAMIC BANK	EQUITY	4,257.00	$	124,707.44
QATAR NATIONAL BANK	EQUITY	12,287.00	$	590,348.13
QBE INSURANCE GROUP LTD	EQUITY	348,446.00	$	3,191,714.62
QBE INSURANCE GROUP LTD	EQUITY	11,671.00	$	106,904.66
QGEP PARTICIPACOES SA	EQUITY	1,089,100.00	$	1,604,917.03
QIAGEN N.V.	EQUITY	60,893.00	$	1,661,308.71
QIHOO 360 TECHNOLOGY CO ADR	EQUITY	3,300.00	$	240,273.00
QINETIQ GROUP PLC	EQUITY	34,713.00	$	138,601.92
QUALICORP SA	EQUITY	12,943.00	$	46,226.75
QUANTA COMPUTER INC	EQUITY	199,000.00	$	321,094.77
QUEBECOR INC CL B	EQUITY	78,400.00	$	1,912,167.59
QUEBECOR INC CL B	EQUITY	43,100.00	$	1,051,204.38
QUNAR CAYMAN ISLANDS LTD ADR	EQUITY	1,800.00	$	94,932.00
RADIANT OPTO ELECTRONICS COR	EQUITY	35,000.00	$	80,342.19
RAGING RIVER EXPLORATION INC	EQUITY	33,400.00	$	201,251.17
RAIA DROGASIL SA	EQUITY	14,900.00	$	133,624.52
RAIA DROGASIL SA	EQUITY	403,674.00	$	3,620,184.14
RAIFFEISEN BANK INTERNATIONA	EQUITY	31,102.00	$	459,659.93
RAKUTEN INC	EQUITY	230,800.00	$	2,691,819.28
RAKUTEN INC	EQUITY	413,700.00	$	4,824,981.09
RAKUTEN INC	EQUITY	55,900.00	$	651,961.43
RAMSAY HEALTH CARE LTD	EQUITY	33,786.00	$	1,670,033.41
RAMSAY HEALTH CARE LTD	EQUITY	29,358.00	$	1,451,158.49
RANDGOLD RESOURCES LTD	EQUITY	22,285.00	$	1,360,804.20
RANDGOLD RESOURCES LTD	EQUITY	1,924.00	$	117,486.53
RANDGOLD RESOURCES LTD	EQUITY	22,053.00	$	1,346,637.43
RANDSTAD HOLDING NV	EQUITY	33,152.00	$	2,071,828.94
RANDSTAD HOLDING NV	EQUITY	11,307.00	$	706,629.16
RANDSTAD HOLDING NV	EQUITY	23,987.00	$	1,499,063.73
RANDSTAD HOLDING NV	EQUITY	10,907.00	$	681,631.22
RANK GROUP PLC	EQUITY	24,741.00	$	103,927.43
RATIONAL AG	EQUITY	1,400.00	$	638,592.33
REA GROUP LTD	EQUITY	12,661.00	$	507,462.11
REA GROUP LTD	EQUITY	11,842.00	$	474,635.99
REALTEK SEMICONDUCTOR CORP	EQUITY	36,000.00	$	86,254.45
RECKITT BENCKISER GROUP PLC	EQUITY	158,779.00	$	14,699,072.31
RECKITT BENCKISER GROUP PLC	EQUITY	93,577.00	$	8,662,953.47
RECKITT BENCKISER GROUP PLC	EQUITY	39,100.00	$	3,619,708.70
RECKITT BENCKISER GROUP PLC	EQUITY	10,034.00	$	928,904.27
RECKITT BENCKISER GROUP PLC	EQUITY	19,041.00	$	1,762,733.33
RECORDATI SPA	EQUITY	119,767.00	$	3,134,178.72
RECORDATI SPA	EQUITY	210,300.00	$	5,503,333.85
RECRUIT HOLDINGS CO LTD	EQUITY	35,000.00	$	1,035,787.02

RED ELECTRICA CORPORACION SA	EQUITY	27,231.00	$	2,280,993.67
RED ELECTRICA CORPORACION SA	EQUITY	13,414.00	$	1,123,618.27
REDEFINE PROPERTIES LTD	EQUITY	253,834.00	$	158,897.09
RELIANCE COMMUNICATIONS LTD	EQUITY	35,496.00	$	47,430.84
RELIANCE INDUSTRIES LTD	EQUITY	103,091.00	$	1,574,501.98
RELX NV	EQUITY	266,667.00	$	4,501,632.90
RELX NV	EQUITY	562,766.00	$	9,500,110.41
RELX NV	EQUITY	33,408.00	$	563,963.87
RELX NV	EQUITY	171,186.00	$	2,889,808.38
RELX NV	EQUITY	65,549.00	$	1,106,539.37
RELX PLC	EQUITY	282,369.00	$	4,981,719.11
RELX PLC	EQUITY	278,159.00	$	4,907,443.83
RELX PLC	EQUITY	25,647.00	$	452,479.38
REMGRO LTD	EQUITY	38,381.00	$	607,363.75
REMY COINTREAU	EQUITY	4,984.00	$	357,386.01
RENAULT SA	EQUITY	46,289.00	$	4,657,782.98
RENAULT SA	EQUITY	19,955.00	$	2,007,951.34
RENAULT SA	EQUITY	35,198.00	$	3,541,762.52
RENAULT SA	EQUITY	28,163.00	$	2,833,872.89
REPSOL SA	EQUITY	262,620.00	$	130,945.41
REPSOL SA	EQUITY	262,620.00	$	2,887,075.20
REPSOL SA	EQUITY	217,858.00	$	2,394,990.59
RESILIENT REIT LTD	EQUITY	4,446.00	$	33,139.49
RESONA HOLDINGS INC	EQUITY	551,600.00	$	2,710,885.07
RESONA HOLDINGS INC	EQUITY	1,125,300.00	$	5,530,382.48
RESONA HOLDINGS INC	EQUITY	162,400.00	$	798,128.60
RESTAURANT BRANDS INTERN	EQUITY	47,492.00	$	1,769,282.99
RESTAURANT BRANDS INTERN	EQUITY	22,993.00	$	856,588.98
REXAM PLC	EQUITY	178,000.00	$	1,585,931.33
REXAM PLC	EQUITY	308,736.00	$	2,750,753.34
REXEL SA	EQUITY	71,986.00	$	960,276.27
REXEL SA	EQUITY	108,150.00	$	1,442,695.50
RHB CAPITAL BHD	EQUITY	65,997.00	$	87,155.70
RHEINMETALL AG	EQUITY	19,409.00	$	1,296,244.14
RHOEN KLINIKUM AG	EQUITY	48,519.00	$	1,458,907.36
RICHTER GEDEON NYRT	EQUITY	11,368.00	$	214,854.55
RICOH CO LTD	EQUITY	168,000.00	$	1,747,105.03
RIGHTMOVE PLC	EQUITY	158,019.00	$	9,607,299.56
RIGHTMOVE PLC	EQUITY	8,330.00	$	506,450.52
RIGHTMOVE PLC	EQUITY	25,725.00	$	1,564,038.38
RINNAI CORP	EQUITY	8,900.00	$	797,556.01
RINNAI CORP	EQUITY	4,300.00	$	385,336.05
RIO TINTO LTD	EQUITY	108,409.00	$	3,526,410.35
RIO TINTO LTD	EQUITY	6,762.00	$	219,959.48
RIO TINTO LTD	EQUITY	42,890.00	$	1,395,158.52
RIO TINTO LTD	EQUITY	9,935.00	$	323,173.23
RIO TINTO LTD	EQUITY	37,972.00	$	1,235,182.08
RIO TINTO LTD	EQUITY	14,171.00	$	460,965.06
RIO TINTO PLC	EQUITY	315,602.00	$	9,207,957.87

RIO TINTO PLC	EQUITY	62,743.00	$	1,830,580.61
RIO TINTO PLC	EQUITY	24,931.00	$	727,383.22
RIO TINTO PLC	EQUITY	59,629.00	$	1,739,727.00
RIO TINTO PLC	EQUITY	59,789.00	$	1,744,395.14
RIO TINTO PLC	EQUITY	129,499.00	$	3,778,243.92
RIOCAN REAL ESTATE INVST TR	EQUITY	38,100.00	$	649,765.32
RIOCAN REAL ESTATE INVST TR	EQUITY	5,800.00	$	98,914.41
RMB HOLDINGS LTD	EQUITY	54,343.00	$	195,025.28
RMI HOLDINGS	EQUITY	64,966.00	$	162,294.46
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	174,328.00	$	48,136,123.08
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	28,328.00	$	7,822,037.16
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	35,185.00	$	9,715,418.58
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	23,380.00	$	6,455,776.22
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	24,978.00	$	6,897,022.18
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	12,910.00	$	3,564,759.24
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	14,835.00	$	4,096,297.70
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	3,268.00	$	902,372.83
ROCKET INTERNET SE	EQUITY	39,582.00	$	1,214,261.47
ROGERS COMMUNICATIONS INC B	EQUITY	86,100.00	$	2,957,808.65
ROGERS COMMUNICATIONS INC B	EQUITY	80,144.00	$	2,753,201.12
ROGERS COMMUNICATIONS INC B	EQUITY	12,100.00	$	415,673.46
ROGERS COMMUNICATIONS INC B	EQUITY	8,200.00	$	281,696.06
ROGERS COMMUNICATIONS INC B	EQUITY	37,400.00	$	1,284,808.87
ROHM CO LTD	EQUITY	25,000.00	$	1,284,342.66
ROHTO PHARMACEUTICAL CO LTD	EQUITY	11,000.00	$	221,472.21
ROLLS ROYCE HOLDINGS PLC	EQUITY	462,225.00	$	3,917,322.68
ROLLS ROYCE HOLDINGS PLC	EQUITY	274,760.00	$	2,328,570.67
ROLLS ROYCE HOLDINGS PLC	EQUITY	19,478,494.00	$	28,709.35
ROLLS ROYCE HOLDINGS PLC	EQUITY	303,144.00	$	2,569,122.97
ROLLS ROYCE HOLDINGS PLC	EQUITY	105,793.00	$	896,587.85
ROLLS ROYCE HOLDINGS PLC	EQUITY	170,351.00	$	1,443,712.12
ROSNEFT OJSC REG S GDR	EQUITY	134,300.00	$	466,826.80
ROSNEFT OJSC REG S GDR	EQUITY	218,700.00	$	760,201.20
ROSTELECOM SPONSORED ADR	EQUITY	14,999.00	$	110,797.61
ROYAL BANK OF CANADA	EQUITY	358,000.00	$	19,109,999.28
ROYAL BANK OF CANADA	EQUITY	138,800.00	$	7,409,128.21
ROYAL BANK OF CANADA	EQUITY	42,200.00	$	2,252,631.20
ROYAL BANK OF CANADA	EQUITY	59,190.00	$	3,159,555.47
ROYAL BANK OF CANADA	EQUITY	105,700.00	$	5,642,253.98
ROYAL BANK OF CANADA	EQUITY	21,564.00	$	1,151,083.87
ROYAL BANK OF CANADA	EQUITY	78,200.00	$	4,174,307.11
ROYAL BANK OF CANADA	EQUITY	30,947.00	$	1,651,947.34
ROYAL BANK OF SCOTLAND GROUP	EQUITY	800,132.00	$	3,561,530.38
ROYAL BANK OF SCOTLAND GROUP	EQUITY	362,631.00	$	1,614,135.32
ROYAL DUTCH SHELL PLC A SHS	EQUITY	1,020,102.00	$	22,943,845.17
ROYAL DUTCH SHELL PLC A SHS	EQUITY	103,394.00	$	2,369,325.09
ROYAL DUTCH SHELL PLC A SHS	EQUITY	177,389.00	$	4,064,957.44
ROYAL DUTCH SHELL PLC A SHS	EQUITY	349,143.00	$	8,000,786.04
ROYAL DUTCH SHELL PLC A SHS	EQUITY	151,412.00	$	3,469,681.52

ROYAL DUTCH SHELL PLC A SHS	EQUITY	9,340.00	$	210,072.63
ROYAL DUTCH SHELL PLC A SHS	EQUITY	72,906.00	$	1,639,781.10
ROYAL DUTCH SHELL PLC A SHS	EQUITY	191,185.00	$	4,300,078.85
ROYAL DUTCH SHELL PLC A SHS	EQUITY	91,610.00	$	2,060,466.17
ROYAL DUTCH SHELL PLC B SHS	EQUITY	600,868.00	$	13,665,108.13
ROYAL DUTCH SHELL PLC B SHS	EQUITY	99,769.00	$	2,268,974.50
ROYAL DUTCH SHELL PLC B SHS	EQUITY	54,806.00	$	1,246,413.38
ROYAL DUTCH SHELL PLC B SHS	EQUITY	26,786.00	$	609,174.70
ROYAL DUTCH SHELL PLC B SHS	EQUITY	124,451.00	$	2,830,299.45
ROYAL MAIL PLC	EQUITY	198,505.00	$	1,299,039.90
ROYAL MAIL PLC	EQUITY	79,372.00	$	519,419.64
RSA INSURANCE GROUP PLC	EQUITY	249,547.00	$	1,568,698.43
RTL GROUP	EQUITY	9,300.00	$	778,404.57
RUENTEX DEVELOPMENT CO LTD	EQUITY	56,706.00	$	73,974.86
RUENTEX INDUSTRIES LTD	EQUITY	40,517.00	$	75,737.32
RURAL ELECTRIFICATION CORP	EQUITY	23,815.00	$	81,517.72
RUSHYDRO PJSC ADR	EQUITY	90,446.00	$	87,913.51
RWE AG	EQUITY	119,921.00	$	1,525,463.86
RYANAIR HOLDINGS PLC	EQUITY	34,515.00	$	562,779.61
RYMAN HEALTHCARE LTD	EQUITY	89,683.00	$	521,874.34
RYMAN HEALTHCARE LTD	EQUITY	246,449.00	$	1,434,111.36
RYOHIN KEIKAKU CO LTD	EQUITY	5,900.00	$	1,208,495.78
S 1 CORPORATION	EQUITY	777.00	$	66,067.03
S OIL CORP	EQUITY	3,593.00	$	243,302.38
S.A.C.I. FALABELLA	EQUITY	41,184.00	$	262,703.47
S.A.C.I. FALABELLA	EQUITY	620,090.00	$	3,955,414.62
SABMILLER PLC	EQUITY	240,553.00	$	14,428,457.39
SABMILLER PLC	EQUITY	9,977.00	$	598,424.14
SABMILLER PLC	EQUITY	44,562.00	$	2,672,845.14
SABMILLER PLC	EQUITY	22,632.00	$	1,357,475.68
SAFRAN SA	EQUITY	71,753.00	$	4,939,392.73
SAFRAN SA	EQUITY	25,111.00	$	1,728,611.91
SAFRAN SA	EQUITY	5,155.00	$	354,864.18
SAFRAN SA	EQUITY	30,974.00	$	2,132,213.99
SAGE GROUP PLC/THE	EQUITY	286,256.00	$	2,546,243.56
SAGE GROUP PLC/THE	EQUITY	16,267.00	$	144,694.77
SAGE GROUP PLC/THE	EQUITY	64,888.00	$	577,177.95
SAI GLOBAL LTD	EQUITY	191,539.00	$	583,894.09
SAINSBURY (J) PLC	EQUITY	354,690.00	$	1,352,948.57
SAIPEM SPA	EQUITY	63,701.00	$	518,296.00
SAIPEM SPA	EQUITY	222,481.00	$	1,810,191.55
SAIZERIYA CO LTD	EQUITY	4,600.00	$	116,438.75
SALINI IMPREGILO SPA	EQUITY	175,501.00	$	764,493.43
SALZGITTER AG	EQUITY	28,600.00	$	706,024.40
SAMPO OYJ A SHS	EQUITY	112,624.00	$	5,750,142.31
SAMPO OYJ A SHS	EQUITY	193,920.00	$	9,900,799.08
SAMPO OYJ A SHS	EQUITY	75,644.00	$	3,862,087.69
SAMPO OYJ A SHS	EQUITY	37,400.00	$	1,909,498.17
SAMSONITE INTERNATIONAL SA	EQUITY	3,378,000.00	$	10,177,390.12

SAMSONITE INTERNATIONAL SA	EQUITY	3,698,400.00	$	11,142,705.63
SAMSONITE INTERNATIONAL SA	EQUITY	45,900.00	$	138,289.58
SAMSUNG C+T CORP	EQUITY	5,374.00	$	641,644.28
SAMSUNG CARD CO	EQUITY	3,150.00	$	82,877.06
SAMSUNG ELECTRO MECHANICS CO	EQUITY	4,586.00	$	246,010.32
SAMSUNG ELECTRONICS CO LTD	EQUITY	8,230.00	$	8,843,801.97
SAMSUNG ELECTRONICS CO LTD	EQUITY	6,019.00	$	6,467,903.29
SAMSUNG ELECTRONICS CO LTD	EQUITY	23,020.00	$	24,736,855.57
SAMSUNG ELECTRONICS PREF	EQUITY	1,145.00	$	1,065,366.08
SAMSUNG ELECTRONICS PREF	EQUITY	240.00	$	223,308.17
SAMSUNG ELECTRONICS PREF	EQUITY	11,285.00	$	10,500,136.45
SAMSUNG FIRE + MARINE INS	EQUITY	2,596.00	$	680,798.26
SAMSUNG HEAVY INDUSTRIES	EQUITY	12,750.00	$	117,980.04
SAMSUNG LIFE INSURANCE CO LT	EQUITY	5,329.00	$	499,927.51
SAMSUNG SDI CO LTD PFD	EQUITY	3,878.00	$	377,034.67
SAMSUNG SDS CO LTD	EQUITY	2,210.00	$	478,734.38
SAMSUNG SECURITIES CO LTD	EQUITY	4,454.00	$	158,589.83
SAN AI OIL CO LTD	EQUITY	11,000.00	$	90,436.01
SANDS CHINA LTD	EQUITY	596,400.00	$	2,035,416.09
SANDS CHINA LTD	EQUITY	171,200.00	$	584,277.72
SANDS CHINA LTD	EQUITY	311,600.00	$	1,063,440.06
SANDVIK AB	EQUITY	262,175.00	$	2,302,808.67
SANDVIK AB	EQUITY	135,939.00	$	1,194,017.38
SANDVIK AB	EQUITY	215,704.00	$	1,894,631.60
SANKYO CO LTD	EQUITY	13,000.00	$	489,006.19
SANKYO FRONTIER CO LTD	EQUITY	8,000.00	$	60,517.89
SANLAM LTD	EQUITY	126,771.00	$	495,286.78
SANOFI	EQUITY	295,064.00	$	25,193,503.06
SANOFI	EQUITY	16,732.00	$	1,428,631.39
SANOFI	EQUITY	47,663.00	$	4,069,618.58
SANOFI	EQUITY	60,112.00	$	5,132,553.80
SANOFI	EQUITY	59,717.00	$	5,098,827.45
SANOFI	EQUITY	79,960.00	$	6,827,239.19
SANOFI	EQUITY	59,683.00	$	5,095,924.42
SANRIO CO LTD	EQUITY	9,500.00	$	225,071.70
SANTEN PHARMACEUTICAL CO LTD	EQUITY	89,000.00	$	1,484,134.84
SANTEN PHARMACEUTICAL CO LTD	EQUITY	345,800.00	$	5,766,447.48
SANTEN PHARMACEUTICAL CO LTD	EQUITY	85,400.00	$	1,424,102.41
SANTOS LTD	EQUITY	375,647.00	$	1,005,751.25
SANTOS LTD	EQUITY	119,132.00	$	318,962.11
SANTOS LTD	EQUITY	222,772.00	$	596,446.18
SANTOS LTD	EQUITY	432,701.00	$	1,158,506.72
SANY HEAVY EQUIPMENT INTL	EQUITY	2,243,999.00	$	503,804.22
SANYO SHOKAI LTD	EQUITY	26,000.00	$	62,679.25
SAP SE	EQUITY	243,888.00	$	19,440,969.85
SAP SE	EQUITY	5,811.00	$	463,210.47
SAP SE	EQUITY	64,377.00	$	5,131,664.19
SAP SE	EQUITY	60,996.00	$	4,862,155.57
SAP SE	EQUITY	9,968.00	$	794,576.15

SAP SE	EQUITY	10,600.00	$	844,954.57
SAPPI LIMITED	EQUITY	43,332.00	$	182,494.68
SAPURAKENCANA PETROLEUM BHD	EQUITY	312,300.00	$	146,930.48
SAPUTO INC	EQUITY	64,700.00	$	1,541,696.06
SARAS SPA	EQUITY	1,021,612.00	$	1,979,842.41
SARTORIUS AG VORZUG	EQUITY	2,104.00	$	549,566.57
SAS AB	EQUITY	37,335.00	$	108,055.65
SASOL LTD	EQUITY	40,761.00	$	1,103,234.06
SASOL LTD	EQUITY	175,913.00	$	4,761,247.60
SAVILLS PLC	EQUITY	18,449.00	$	240,920.98
SBERBANK PAO SPONSORED ADR	EQUITY	43,746.00	$	253,289.34
SBERBANK PAO SPONSORED ADR	EQUITY	154,802.00	$	910,235.76
SBERBANK PAO SPONSORED ADR	EQUITY	260,922.00	$	1,510,738.38
SBI HOLDINGS INC	EQUITY	40,786.00	$	447,884.83
SCAPA GROUP PLC	EQUITY	33,137.00	$	105,007.35
SCENTRE GROUP	EQUITY	1,320,976.00	$	4,026,908.76
SCENTRE GROUP	EQUITY	127,418.00	$	388,425.42
SCHIBSTED ASA B SHS	EQUITY	21,994.00	$	700,967.36
SCHIBSTED ASA B SHS	EQUITY	39,017.00	$	1,243,504.74
SCHIBSTED ASA CL A	EQUITY	18,662.00	$	616,068.33
SCHIBSTED ASA CL A	EQUITY	39,017.00	$	1,288,025.83
SCHINDLER HOLDING AG REG	EQUITY	7,517.00	$	1,269,103.90
SCHINDLER HOLDING PART CERT	EQUITY	13,537.00	$	2,271,944.06
SCHNEIDER ELECTRIC SE	EQUITY	138,365.00	$	7,900,078.21
SCHNEIDER ELECTRIC SE	EQUITY	32,447.00	$	1,852,591.61
SCHNEIDER ELECTRIC SE	EQUITY	65,904.00	$	3,762,850.10
SCHOUW + CO	EQUITY	1,962.00	$	110,526.36
SCHRODERS PLC	EQUITY	30,143.00	$	1,322,170.52
SCHRODERS PLC	EQUITY	63,851.00	$	2,800,713.60
SCHRODERS PLC	EQUITY	2,815.00	$	123,475.10
SCHRODERS PLC	EQUITY	28,405.00	$	1,245,936.16
SCOR SE	EQUITY	36,985.00	$	1,386,501.58
SCOR SE	EQUITY	12,057.00	$	451,995.39
SCOR SE	EQUITY	25,413.00	$	952,687.97
SCSK CORP	EQUITY	156,100.00	$	6,338,987.49
SEB SA	EQUITY	2,654.00	$	272,735.61
SECOM CO LTD	EQUITY	50,600.00	$	3,466,012.72
SECOM CO LTD	EQUITY	59,300.00	$	4,061,947.71
SECURITAS AB B SHS	EQUITY	75,600.00	$	1,165,753.33
SEEK LTD	EQUITY	84,262.00	$	942,868.09
SEEK LTD	EQUITY	33,070.00	$	370,044.00
SEEK LTD	EQUITY	96,333.00	$	1,077,939.19
SEGA SAMMY HOLDINGS INC	EQUITY	44,400.00	$	418,920.15
SEGA SAMMY HOLDINGS INC	EQUITY	22,900.00	$	216,064.67
SEGRO PLC	EQUITY	198,121.00	$	1,253,893.41
SEIBU HOLDINGS INC	EQUITY	29,000.00	$	598,104.66
SEIKO EPSON CORP	EQUITY	62,400.00	$	970,015.38
SEIKO EPSON CORP	EQUITY	21,700.00	$	337,329.07
SEIKO HOLDINGS CORP	EQUITY	20,000.00	$	114,219.21

SEKISUI CHEMICAL CO LTD	EQUITY	110,000.00	$	1,454,840.18
SEKISUI CHEMICAL CO LTD	EQUITY	475,000.00	$	6,282,264.43
SEKISUI CHEMICAL CO LTD	EQUITY	51,000.00	$	674,516.81
SEKISUI HOUSE LTD	EQUITY	154,800.00	$	2,633,510.95
SEKISUI HOUSE LTD	EQUITY	16,400.00	$	279,002.45
SEKISUI HOUSE LTD	EQUITY	327,200.00	$	5,566,439.17
SEKISUI HOUSE LTD	EQUITY	13,000.00	$	221,160.48
SEKISUI JUSHI CORP	EQUITY	6,000.00	$	83,394.99
SEMBCORP INDUSTRIES LTD	EQUITY	258,117.00	$	554,933.81
SEMBCORP INDUSTRIES LTD	EQUITY	23,625.00	$	50,792.13
SEMBCORP MARINE LTD	EQUITY	236,400.00	$	291,615.27
SEMEN INDONESIA PERSERO TBK	EQUITY	237,500.00	$	196,409.14
SEMICONDUCTOR MANUFACTURING	EQUITY	1,889,400.00	$	192,593.18
SERCO GROUP PLC	EQUITY	1,548,512.00	$	2,156,822.74
SES	EQUITY	76,155.00	$	2,115,747.58
SES	EQUITY	37,011.00	$	1,028,244.16
SEVEN + I HOLDINGS CO LTD	EQUITY	188,850.00	$	8,712,893.30
SEVEN + I HOLDINGS CO LTD	EQUITY	176,000.00	$	8,120,038.24
SEVEN + I HOLDINGS CO LTD	EQUITY	55,200.00	$	2,546,739.27
SEVEN BANK LTD	EQUITY	148,000.00	$	655,754.60
SEVEN BANK LTD	EQUITY	333,700.00	$	1,478,549.40
SEVEN GENERATIONS ENERGY A	EQUITY	40,300.00	$	391,076.24
SEVERN TRENT PLC	EQUITY	60,149.00	$	1,929,989.34
SEVERSTAL GDR REG S	EQUITY	15,400.00	$	128,821.00
SEVERSTAL GDR REG S	EQUITY	2,571.00	$	21,506.42
SGS SA REG	EQUITY	1,384.00	$	2,642,181.82
SHANDONG WEIGAO GP MEDICAL H	EQUITY	132,000.00	$	91,461.46
SHANGHAI ELECTRIC GRP CO L H	EQUITY	258,000.00	$	160,123.35
SHANGHAI FOSUN PHARMACEUTI H	EQUITY	32,000.00	$	92,694.98
SHANGHAI FOSUN PHARMACEUTI H	EQUITY	1,505,000.00	$	4,359,560.78
SHANGHAI FUDAN ZHANGJIANG H	EQUITY	1,067,000.00	$	1,148,207.45
SHANGHAI INDUSTRIAL HLDG LTD	EQUITY	48,000.00	$	126,345.94
SHANGHAI JIN JIANG INTL HO H	EQUITY	2,356,000.00	$	991,020.82
SHANGHAI LUJIAZUI FIN+TRAD B	EQUITY	36,800.00	$	149,592.00
SHANGHAI PHARMACEUTICALS H	EQUITY	60,200.00	$	130,340.19
SHANGHAI PHARMACEUTICALS H	EQUITY	1,946,600.00	$	4,214,621.39
SHANGRI LA ASIA LTD	EQUITY	339,117.00	$	332,109.45
SHAW COMMUNICATIONS INC B	EQUITY	95,000.00	$	1,627,672.59
SHAW COMMUNICATIONS INC B	EQUITY	74,400.00	$	1,274,724.64
SHAW COMMUNICATIONS INC B	EQUITY	105,035.00	$	1,799,606.22
SHENGUAN HOLDINGS GROUP LTD	EQUITY	5,282,000.00	$	763,319.42
SHENZHEN INTL HOLDINGS	EQUITY	1,534,500.00	$	2,823,425.35
SHENZHOU INTERNATIONAL GROUP	EQUITY	41,000.00	$	235,679.31
SHENZHOU INTERNATIONAL GROUP	EQUITY	710,000.00	$	4,081,275.85
SHIKOKU ELECTRIC POWER CO	EQUITY	47,500.00	$	750,239.00
SHIMADZU CORP	EQUITY	61,000.00	$	1,036,992.39
SHIMADZU CORP	EQUITY	184,000.00	$	3,127,977.06
SHIMADZU CORP	EQUITY	41,000.00	$	696,994.89
SHIMAMURA CO LTD	EQUITY	5,300.00	$	628,272.16

SHIMANO INC	EQUITY	19,000.00	$	2,947,254.67
SHIMANO INC	EQUITY	33,500.00	$	5,196,475.33
SHIMAO PROPERTY HOLDINGS LTD	EQUITY	111,500.00	$	198,825.83
SHIMIZU CORP	EQUITY	143,000.00	$	1,176,856.89
SHIMIZU CORP	EQUITY	201,000.00	$	1,654,183.47
SHIN ETSU CHEMICAL CO LTD	EQUITY	101,250.00	$	5,569,402.30
SHIN ETSU CHEMICAL CO LTD	EQUITY	32,500.00	$	1,787,709.38
SHIN KONG FINANCIAL HOLDING	EQUITY	558,513.00	$	121,574.82
SHINHAN FINANCIAL GROUP LTD	EQUITY	31,170.00	$	1,051,361.14
SHINHAN FINANCIAL GROUP LTD	EQUITY	70,353.00	$	2,373,000.00
SHINSEGAE CO LTD	EQUITY	484.00	$	94,938.38
SHINSEI BANK LTD	EQUITY	432,000.00	$	804,422.46
SHINSEI BANK LTD	EQUITY	442,000.00	$	823,043.35
SHIONOGI + CO LTD	EQUITY	73,700.00	$	3,371,470.97
SHIONOGI + CO LTD	EQUITY	63,100.00	$	2,886,564.70
SHIRE PLC	EQUITY	146,459.00	$	10,141,382.14
SHIRE PLC	EQUITY	28,161.00	$	1,949,975.50
SHIRE PLC	EQUITY	62,200.00	$	4,306,966.24
SHIRE PLC	EQUITY	35,730.00	$	2,474,082.05
SHIRE PLC	EQUITY	68,466.00	$	4,740,848.08
SHISEIDO CO LTD	EQUITY	89,400.00	$	1,879,484.60
SHISEIDO CO LTD	EQUITY	92,400.00	$	1,942,554.55
SHIZUOKA BANK LTD/THE	EQUITY	136,000.00	$	1,336,314.89
SHOPIFY INC CLASS A	EQUITY	1,000.00	$	25,800.00
SHOPIFY INC CLASS A	EQUITY	1,300.00	$	33,316.54
SHOPRITE HOLDINGS LTD	EQUITY	33,611.00	$	310,742.59
SHOPRITE HOLDINGS LTD	EQUITY	464,623.00	$	4,295,562.65
SHOWA SHELL SEKIYU KK	EQUITY	45,500.00	$	373,697.99
SHREE CEMENT LTD	EQUITY	497.00	$	87,520.83
SHREE CEMENT LTD	EQUITY	38,288.00	$	6,742,449.88
SHRIRAM TRANSPORT FINANCE	EQUITY	9,166.00	$	119,153.67
SHRIRAM TRANSPORT FINANCE	EQUITY	533,881.00	$	6,940,200.81
SHUI ON LAND LTD	EQUITY	321,131.00	$	88,257.52
SIAM CEMENT PUB CO FOR REG	EQUITY	32,600.00	$	416,729.19
SIAM COMMERCIAL BANK FOREIGN	EQUITY	131,800.00	$	437,685.15
SIEMENS AG REG	EQUITY	196,763.00	$	19,211,279.31
SIEMENS AG REG	EQUITY	11,785.00	$	1,150,647.87
SIEMENS AG REG	EQUITY	9,748.00	$	951,762.02
SIEMENS LTD	EQUITY	4,871.00	$	88,718.93
SIGMA PHARMACEUTICALS LTD	EQUITY	646,212.00	$	406,681.08
SIGMA PHARMACEUTICALS LTD	EQUITY	209,754.00	$	132,004.64
SIHUAN PHARMACEUTICAL HLDGS	EQUITY	6,384,000.00	$	3,621,099.46
SIKA AG BR	EQUITY	591.00	$	2,137,282.72
SIKA AG BR	EQUITY	441.00	$	1,594,825.17
SIKA AG BR	EQUITY	186.00	$	672,647.35
SILICONWARE PRECISION INDS	EQUITY	150,059.00	$	238,928.54
SILVER WHEATON CORP	EQUITY	104,000.00	$	1,287,740.26
SIME DARBY BERHAD	EQUITY	239,409.00	$	432,146.21
SIMPLO TECHNOLOGY CO LTD	EQUITY	22,000.00	$	70,326.06

SINGAPORE AIRLINES LTD	EQUITY	139,610.00	$	1,102,197.16
SINGAPORE AIRLINES LTD	EQUITY	108,700.00	$	858,167.98
SINGAPORE AIRLINES LTD	EQUITY	23,000.00	$	181,581.08
SINGAPORE AIRLINES LTD	EQUITY	116,900.00	$	922,905.58
SINGAPORE EXCHANGE LTD	EQUITY	219,600.00	$	1,191,921.90
SINGAPORE EXCHANGE LTD	EQUITY	441,000.00	$	2,393,613.65
SINGAPORE EXCHANGE LTD	EQUITY	19,000.00	$	103,126.21
SINGAPORE PRESS HOLDINGS LTD	EQUITY	407,291.00	$	1,131,164.52
SINGAPORE TECH ENGINEERING	EQUITY	397,000.00	$	842,328.97
SINGAPORE TECH ENGINEERING	EQUITY	32,000.00	$	67,895.53
SINGAPORE TELECOMMUNICATIONS	EQUITY	1,943,690.00	$	5,028,260.88
SINGAPORE TELECOMMUNICATIONS	EQUITY	248,500.00	$	655,122.83
SINO BIOPHARMACEUTICAL	EQUITY	342,000.00	$	310,662.37
SINO BIOPHARMACEUTICAL	EQUITY	7,764,000.00	$	7,052,580.92
SINO LAND CO	EQUITY	722,996.00	$	1,061,617.45
SINO LAND CO	EQUITY	602,000.00	$	883,951.92
SINO LAND CO	EQUITY	480,000.00	$	704,812.16
SINO OCEAN LAND HOLDINGS	EQUITY	287,436.00	$	184,326.36
SINOFERT HOLDINGS LTD	EQUITY	20,686,000.00	$	3,523,224.71
SINOPAC FINANCIAL HOLDINGS	EQUITY	638,436.00	$	182,121.51
SINOPHARM GROUP CO H	EQUITY	85,200.00	$	341,892.74
SINOTRANS LIMITED H	EQUITY	116,000.00	$	62,414.28
SISTEMA JSFC REG S SPONS GDR	EQUITY	14,399.00	$	84,954.10
SJM HOLDINGS LTD	EQUITY	440,000.00	$	315,090.68
SK HOLDINGS CO LTD	EQUITY	2,574.00	$	527,949.34
SK HOLDINGS CO LTD	EQUITY	22,856.00	$	4,687,960.43
SK HYNIX INC	EQUITY	42,390.00	$	1,111,673.28
SK INNOVATION CO LTD	EQUITY	5,137.00	$	569,536.48
SK NETWORKS CO LTD	EQUITY	8,000.00	$	37,456.82
SK TELECOM	EQUITY	635.00	$	116,705.04
SK TELECOM	EQUITY	8,544.00	$	1,570,280.16
SKANDINAVISKA ENSKILDA BAN A	EQUITY	372,828.00	$	3,953,552.91
SKANDINAVISKA ENSKILDA BAN A	EQUITY	76,809.00	$	814,500.11
SKANSKA AB B SHS	EQUITY	95,744.00	$	1,871,588.17
SKANSKA AB B SHS	EQUITY	37,915.00	$	741,156.26
SKF AB B SHARES	EQUITY	97,428.00	$	1,585,548.07
SKY PLC	EQUITY	256,661.00	$	4,206,614.75
SKY PLC	EQUITY	92,132.00	$	1,510,022.29
SM INVESTMENTS CORP	EQUITY	16,523.00	$	303,386.93
SM INVESTMENTS CORP	EQUITY	29,246.00	$	537,000.19
SM INVESTMENTS CORP	EQUITY	557,865.00	$	10,243,233.66
SM PRIME HOLDINGS INC	EQUITY	485,375.00	$	223,836.73
SMART REAL ESTATE INVESTMENT	EQUITY	15,800.00	$	343,389.24
SMARTONE TELECOMMUNICATIONS	EQUITY	250,683.00	$	381,677.70
SMC CORP	EQUITY	13,400.00	$	3,538,950.08
SMC CORP	EQUITY	13,379.00	$	3,533,403.97
SMITH + NEPHEW PLC	EQUITY	217,419.00	$	3,871,083.14
SMITH + NEPHEW PLC	EQUITY	40,813.00	$	726,663.80
SMITHS GROUP PLC	EQUITY	98,400.00	$	1,362,573.55

SNAM SPA	EQUITY	504,111.00	$	2,644,984.26
SNC LAVALIN GROUP INC	EQUITY	38,100.00	$	1,127,832.41
SOC QUIMICA Y MINERA CHILE B	EQUITY	7,690.00	$	144,336.72
SOCIETE BIC SA	EQUITY	7,686.00	$	1,266,171.64
SOCIETE BIC SA	EQUITY	11,635.00	$	1,916,719.62
SOCIETE GENERALE SA	EQUITY	179,818.00	$	8,315,466.15
SOCIETE GENERALE SA	EQUITY	36,052.00	$	1,667,181.18
SOCIETE GENERALE SA	EQUITY	79,761.00	$	3,688,451.08
SOCIETE GENERALE SA	EQUITY	51,576.00	$	2,385,069.81
SODEXO	EQUITY	23,553.00	$	2,306,288.18
SOFTBANK GROUP CORP	EQUITY	238,100.00	$	12,150,928.14
SOFTBANK GROUP CORP	EQUITY	2,800.00	$	142,892.06
SOFTBANK GROUP CORP	EQUITY	60,300.00	$	3,077,282.51
SOFTBANK GROUP CORP	EQUITY	17,000.00	$	867,558.92
SOHGO SECURITY SERVICES CO	EQUITY	15,100.00	$	715,491.08
SOHO CHINA LTD	EQUITY	203,000.00	$	98,747.77
SOLAR CAYMAN LTD UNIT 144A	EQUITY	13,800.00	$	966.00
SOLVAY SA	EQUITY	18,482.00	$	1,976,178.81
SOMPO JAPAN NIPPONKOA HOLDIN	EQUITY	85,700.00	$	2,857,497.82
SOMPO JAPAN NIPPONKOA HOLDIN	EQUITY	89,500.00	$	2,984,201.34
SOMPO JAPAN NIPPONKOA HOLDIN	EQUITY	25,100.00	$	836,910.10
SOMPO JAPAN NIPPONKOA HOLDIN	EQUITY	38,800.00	$	1,293,709.63
SONIC HEALTHCARE LTD	EQUITY	96,490.00	$	1,254,497.20
SONIC HEALTHCARE LTD	EQUITY	32,496.00	$	422,490.84
SONIC HEALTHCARE LTD	EQUITY	23,924.00	$	311,043.54
SONOVA HOLDING AG REG	EQUITY	14,029.00	$	1,784,107.59
SONOVA HOLDING AG REG	EQUITY	14,819.00	$	1,884,574.13
SONY CORP	EQUITY	311,900.00	$	7,783,563.74
SONY CORP	EQUITY	84,500.00	$	2,108,724.39
SONY CORP	EQUITY	76,400.00	$	1,906,586.31
SONY CORP	EQUITY	116,200.00	$	2,899,807.97
SONY CORP	EQUITY	240,000.00	$	5,989,276.36
SONY FINANCIAL HOLDINGS INC	EQUITY	42,000.00	$	760,779.75
SONY FINANCIAL HOLDINGS INC	EQUITY	59,900.00	$	1,085,016.83
SOUFUN HOLDINGS LTD ADR	EQUITY	7,800.00	$	57,642.00
SOUTH32 LTD	EQUITY	794,907.00	$	615,926.33
SOUTH32 LTD	EQUITY	524,249.00	$	405,662.62
SOUTH32 LTD	EQUITY	226,634.00	$	175,605.26
SOUTHERN COPPER CORP	EQUITY	12,290.00	$	321,014.80
SPAR GROUP LIMITED/THE	EQUITY	14,158.00	$	168,209.34
SPARK NEW ZEALAND LTD	EQUITY	452,701.00	$	1,022,733.03
SPARK NEW ZEALAND LTD	EQUITY	758,424.00	$	1,713,416.31
SPARTAN ENERGY CORP	EQUITY	47,750.00	$	81,124.47
SPECTRIS PLC	EQUITY	72,148.00	$	1,916,227.88
SPORTS DIRECT INTERNATIONAL	EQUITY	65,054.00	$	553,245.50
SPORTS DIRECT INTERNATIONAL	EQUITY	107,756.00	$	916,400.56
SQUARE ENIX HOLDINGS CO LTD	EQUITY	42,400.00	$	1,034,490.21
SRA HOLDINGS INC	EQUITY	2,200.00	$	53,530.07
SSE PLC	EQUITY	253,395.00	$	5,706,758.13

SSP GROUP PLC	EQUITY	642,913.00	$	3,079,666.15
ST JAMES S PLACE PLC	EQUITY	129,418.00	$	1,922,752.07
ST JAMES S PLACE PLC	EQUITY	38,833.00	$	576,938.53
ST JAMES S PLACE PLC	EQUITY	36,919.00	$	548,502.40
STADA ARZNEIMITTEL AG	EQUITY	5,284.00	$	214,331.95
STAGECOACH GROUP PLC	EQUITY	470,467.00	$	2,054,607.59
STANDARD BANK GROUP LTD	EQUITY	89,846.00	$	658,095.64
STANDARD CHARTERED PLC	EQUITY	803,041.00	$	6,671,966.01
STANDARD CHARTERED PLC	EQUITY	189,680.00	$	1,575,932.63
STANDARD CHARTERED PLC	EQUITY	423,916.00	$	3,522,053.22
STANDARD CHARTERED PLC	EQUITY	157,567.00	$	1,309,125.77
STANDARD FOODS CORP	EQUITY	28,776.00	$	71,924.67
STANDARD LIFE PLC	EQUITY	482,256.00	$	2,769,976.70
STANLEY ELECTRIC CO LTD	EQUITY	34,100.00	$	757,431.31
STANTEC INC	EQUITY	5,000.00	$	123,533.22
STANTEC INC	EQUITY	44,800.00	$	1,106,857.68
STAR ENTERTAINMENT GRP LTD/T	EQUITY	95,055.00	$	351,318.90
STARHUB LTD	EQUITY	161,000.00	$	419,906.25
STATE BANK OF INDIA	EQUITY	110,550.00	$	375,567.12
STATOIL ASA	EQUITY	270,611.00	$	3,781,861.60
STATOIL ASA	EQUITY	113,521.00	$	1,586,486.55
STATOIL ASA	EQUITY	248,449.00	$	3,472,141.68
STATOIL ASA	EQUITY	103,428.00	$	1,445,434.15
STATOIL ASA	EQUITY	107,592.00	$	1,503,627.18
STEEL AUTHORITY OF INDIA	EQUITY	6,246,842.00	$	4,598,525.54
STEF	EQUITY	499.00	$	34,453.57
STEINHOFF INTERNATIONAL H NV	EQUITY	153,041.00	$	775,402.47
STEINHOFF INTERNATIONAL H NV	EQUITY	1,265,140.00	$	6,409,999.12
STELLA INTERNATIONAL	EQUITY	90,538.00	$	224,529.89
STELLA INTERNATIONAL	EQUITY	537,500.00	$	1,332,974.20
STELLA JONES INC	EQUITY	4,400.00	$	166,326.40
STINGRAY DIGITAL VARIABLE S	EQUITY	2,800.00	$	13,867.97
STMICROELECTRONICS NV	EQUITY	161,258.00	$	1,082,754.01
STMICROELECTRONICS NV	EQUITY	29,072.00	$	195,201.63
STOCKLAND	EQUITY	573,166.00	$	1,709,728.36
STOCKLAND	EQUITY	48,297.00	$	144,067.78
STORA ENSO OYJ R SHS	EQUITY	132,716.00	$	1,209,581.21
STORA ENSO OYJ R SHS	EQUITY	433,319.00	$	3,949,294.13
STORA ENSO OYJ R SHS	EQUITY	51,240.00	$	467,004.29
STRABAG SE BR	EQUITY	5,672.00	$	145,257.21
STROEER SE	EQUITY	13,451.00	$	846,024.47
STROEER SE	EQUITY	51,400.00	$	3,232,894.03
SUEDZUCKER AG	EQUITY	42,187.00	$	840,480.73
SUEZ ENVIRONNEMENT CO	EQUITY	67,579.00	$	1,267,075.05
SUEZ ENVIRONNEMENT CO	EQUITY	129,533.00	$	2,428,683.95
SUL AMERICA SA UNITS	EQUITY	8,535.00	$	40,148.21
SULZER AG REG	EQUITY	7,672.00	$	723,130.07
SUMITOMO CHEMICAL CO LTD	EQUITY	383,000.00	$	2,231,871.65
SUMITOMO CHEMICAL CO LTD	EQUITY	1,207,000.00	$	7,033,600.73

SUMITOMO CHEMICAL CO LTD	EQUITY	197,000.00	$	1,147,986.20
SUMITOMO CHEMICAL CO LTD	EQUITY	338,000.00	$	1,969,641.30
SUMITOMO CHEMICAL CO LTD	EQUITY	638,000.00	$	3,717,843.63
SUMITOMO CHEMICAL CO LTD	EQUITY	291,000.00	$	1,695,756.27
SUMITOMO CHEMICAL CO LTD	EQUITY	392,000.00	$	2,284,317.72
SUMITOMO CORP	EQUITY	271,000.00	$	2,794,592.46
SUMITOMO DAINIPPON PHARMA CO	EQUITY	34,000.00	$	404,455.71
SUMITOMO DAINIPPON PHARMA CO	EQUITY	249,200.00	$	2,964,422.46
SUMITOMO ELECTRIC INDUSTRIES	EQUITY	181,600.00	$	2,602,588.64
SUMITOMO ELECTRIC INDUSTRIES	EQUITY	129,910.00	$	1,861,796.75
SUMITOMO ELECTRIC INDUSTRIES	EQUITY	53,100.00	$	760,999.21
SUMITOMO FORESTRY CO LTD	EQUITY	68,900.00	$	941,042.44
SUMITOMO HEAVY INDUSTRIES	EQUITY	109,000.00	$	496,545.99
SUMITOMO HEAVY INDUSTRIES	EQUITY	212,800.00	$	969,403.55
SUMITOMO HEAVY INDUSTRIES	EQUITY	117,000.00	$	532,989.73
SUMITOMO METAL MINING CO LTD	EQUITY	132,000.00	$	1,623,459.00
SUMITOMO MITSUI FINANCIAL GR	EQUITY	315,800.00	$	12,091,731.16
SUMITOMO MITSUI FINANCIAL GR	EQUITY	170,900.00	$	6,543,625.25
SUMITOMO MITSUI FINANCIAL GR	EQUITY	23,400.00	$	895,967.41
SUMITOMO MITSUI FINANCIAL GR	EQUITY	146,700.00	$	5,617,026.48
SUMITOMO MITSUI FINANCIAL GR	EQUITY	40,800.00	$	1,562,199.59
SUMITOMO MITSUI FINANCIAL GR	EQUITY	61,100.00	$	2,339,470.47
SUMITOMO MITSUI FINANCIAL GR	EQUITY	42,500.00	$	1,627,291.24
SUMITOMO MITSUI TRUST HOLDIN	EQUITY	816,000.00	$	3,127,112.52
SUMITOMO OSAKA CEMENT CO LTD	EQUITY	43,000.00	$	159,067.29
SUMITOMO REALTY + DEVELOPMEN	EQUITY	89,000.00	$	2,570,971.36
SUMITOMO REALTY + DEVELOPMEN	EQUITY	10,000.00	$	288,873.19
SUMITOMO RUBBER INDUSTRIES	EQUITY	41,300.00	$	542,793.13
SUMITOMO RUBBER INDUSTRIES	EQUITY	40,100.00	$	527,021.90
SUMMARECON AGUNG TBK PT	EQUITY	691,500.00	$	82,769.31
SUN ART RETAIL GROUP LTD	EQUITY	202,000.00	$	152,474.47
SUN HUNG KAI PROPERTIES	EQUITY	423,157.00	$	5,118,735.61
SUN HUNG KAI PROPERTIES	EQUITY	11,000.00	$	133,061.94
SUN HUNG KAI PROPERTIES	EQUITY	4.00	$	0.99
SUN LIFE FINANCIAL INC	EQUITY	154,400.00	$	4,796,170.18
SUN LIFE FINANCIAL INC	EQUITY	40,300.00	$	1,251,850.12
SUN LIFE FINANCIAL INC	EQUITY	34,100.00	$	1,059,257.79
SUN LIFE FINANCIAL INC	EQUITY	71,900.00	$	2,233,449.72
SUN LIFE FINANCIAL INC	EQUITY	13,263.00	$	411,992.26
SUN PHARMACEUTICAL INDUS	EQUITY	69,064.00	$	855,101.71
SUN PHARMACEUTICAL INDUS	EQUITY	254,821.00	$	3,155,013.79
SUN PHARMACEUTICAL INDUS	EQUITY	229,510.00	$	2,841,630.85
SUNAC CHINA HOLDINGS LTD	EQUITY	126,100.00	$	97,623.92
SUNCOR ENERGY INC	EQUITY	368,984.00	$	9,488,235.89
SUNCOR ENERGY INC	EQUITY	49,500.00	$	1,272,867.32
SUNCOR ENERGY INC	EQUITY	72,140.00	$	1,855,043.41
SUNCOR ENERGY INC	EQUITY	89,829.00	$	2,309,907.05
SUNCOR ENERGY INC	EQUITY	84,780.00	$	2,180,074.58
SUNCOR ENERGY INC	EQUITY	14,600.00	$	376,680.00

SUNCOR ENERGY INC	EQUITY	30,999.00	$	797,123.52
SUNCORP GROUP LTD	EQUITY	341,142.00	$	3,013,122.00
SUNCORP GROUP LTD	EQUITY	42,998.00	$	379,777.98
SUNCORP GROUP LTD	EQUITY	55,884.00	$	493,593.02
SUNRISE COMMUNICATIONS GROUP	EQUITY	13,745.00	$	811,517.98
SUNTEC REIT	EQUITY	634,000.00	$	692,700.81
SUNTORY BEVERAGE + FOOD LTD	EQUITY	35,000.00	$	1,547,861.51
SURGUTNEFTEGAS SP ADR	EQUITY	69,192.00	$	319,182.70
SURGUTNEFTEGAZ SP ADR PREF	EQUITY	66,700.00	$	396,865.00
SURGUTNEFTEGAZ SP ADR PREF	EQUITY	100,000.00	$	595,000.00
SURUGA BANK LTD	EQUITY	48,000.00	$	1,002,734.94
SURUGA BANK LTD	EQUITY	37,400.00	$	781,297.64
SURYA CITRA MEDIA PT TBK	EQUITY	319,500.00	$	71,849.84
SURYA CITRA MEDIA PT TBK	EQUITY	15,958,800.00	$	3,588,848.75
SURYA CITRA MEDIA PT TBK	EQUITY	9,975,000.00	$	2,243,199.13
SUZANO PAPEL E CELULO PREF A	EQUITY	25,700.00	$	121,411.18
SUZUKEN CO LTD	EQUITY	18,700.00	$	718,961.72
SUZUKEN CO LTD	EQUITY	8,100.00	$	311,421.92
SUZUKEN CO LTD	EQUITY	22,870.00	$	879,286.34
SUZUKI MOTOR CORP	EQUITY	91,100.00	$	2,804,300.26
SUZUKI MOTOR CORP	EQUITY	60,200.00	$	1,853,116.09
SVENSKA CELLULOSA AB SCA B	EQUITY	143,145.00	$	4,185,377.38
SVENSKA CELLULOSA AB SCA B	EQUITY	46,447.00	$	1,358,051.09
SVENSKA CELLULOSA AB SCA B	EQUITY	136,431.00	$	3,989,068.57
SVENSKA CELLULOSA AB SCA B	EQUITY	101,888.00	$	2,979,075.27
SVENSKA CELLULOSA AB SCA B	EQUITY	122,429.00	$	3,579,667.94
SVENSKA HANDELSBANKEN A SHS	EQUITY	364,149.00	$	4,876,571.31
SVENSKA HANDELSBANKEN A SHS	EQUITY	398,436.00	$	5,335,732.26
SWATCH GROUP AG/THE BR	EQUITY	7,552.00	$	2,642,068.33
SWATCH GROUP AG/THE REG	EQUITY	12,735.00	$	865,114.89
SWEDBANK AB A SHARES	EQUITY	221,048.00	$	4,905,710.25
SWEDBANK AB A SHARES	EQUITY	107,121.00	$	2,377,332.47
SWEDISH MATCH AB	EQUITY	51,587.00	$	1,836,929.45
SWEDISH ORPHAN BIOVITRUM AB	EQUITY	57,817.00	$	923,085.93
SWEDISH ORPHAN BIOVITRUM AB	EQUITY	60,000.00	$	957,938.94
SWIRE PACIFIC LTD CL A	EQUITY	169,500.00	$	1,914,766.17
SWIRE PACIFIC LTD CL A	EQUITY	14,500.00	$	163,800.06
SWIRE PROPERTIES LTD	EQUITY	283,619.00	$	817,904.77
SWISS LIFE HOLDING AG REG	EQUITY	8,525.00	$	2,310,521.98
SWISS LIFE HOLDING AG REG	EQUITY	4,844.00	$	1,312,864.34
SWISS LIFE HOLDING AG REG	EQUITY	5,037.00	$	1,365,172.93
SWISS PRIME SITE REG	EQUITY	16,321.00	$	1,279,918.58
SWISS RE AG	EQUITY	90,803.00	$	8,903,411.04
SWISS RE AG	EQUITY	27,369.00	$	2,683,583.77
SWISS RE AG	EQUITY	14,345.00	$	1,406,555.19
SWISSCOM AG REG	EQUITY	6,427.00	$	3,229,551.45
SYDNEY AIRPORT	EQUITY	296,181.00	$	1,368,339.17
SYDNEY AIRPORT	EQUITY	38,310.00	$	176,989.99
SYLOGIST LTD	EQUITY	5,500.00	$	35,357.43

SYMRISE AG	EQUITY	31,338.00	$	2,087,824.68
SYMRISE AG	EQUITY	25,587.00	$	1,704,677.08
SYMRISE AG	EQUITY	25,028.00	$	1,667,434.94
SYNGENTA AG REG	EQUITY	23,543.00	$	9,226,692.21
SYNGENTA AG REG	EQUITY	12,917.00	$	5,062,276.82
SYNNEX TECHNOLOGY INTL CORP	EQUITY	101,000.00	$	98,549.33
SYNTHOS SA	EQUITY	36,926.00	$	35,626.70
SYSMEX CORP	EQUITY	37,500.00	$	2,440,874.52
T GAIA CORP	EQUITY	5,400.00	$	62,037.49
T M G HOLDING	EQUITY	81,430.00	$	66,557.94
T+D HOLDINGS INC	EQUITY	145,700.00	$	1,948,803.36
T+D HOLDINGS INC	EQUITY	22,800.00	$	304,960.31
TABCORP HOLDINGS LTD	EQUITY	172,809.00	$	592,175.05
TADANO LTD	EQUITY	407,000.00	$	4,993,823.52
TAIHEIYO CEMENT CORP	EQUITY	283,000.00	$	832,802.69
TAIHEIYO CEMENT CORP	EQUITY	1,613,000.00	$	4,746,681.08
TAISEI CORP	EQUITY	274,000.00	$	1,822,187.12
TAISEI CORP	EQUITY	162,000.00	$	1,077,351.51
TAISHIN FINANCIAL HOLDING	EQUITY	583,217.00	$	202,413.43
TAISHO PHARMACEUTICAL HOLDIN	EQUITY	9,300.00	$	663,319.34
TAIWAN BUSINESS BANK	EQUITY	293,486.00	$	73,087.82
TAIWAN CEMENT	EQUITY	264,000.00	$	219,417.30
TAIWAN COOPERATIVE FINANCIAL	EQUITY	551,762.00	$	230,971.70
TAIWAN FERTILIZER CO LTD	EQUITY	63,000.00	$	82,569.18
TAIWAN MOBILE CO LTD	EQUITY	117,000.00	$	356,196.91
TAIWAN MOBILE CO LTD	EQUITY	864,000.00	$	2,630,377.20
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	1,770,000.00	$	7,705,726.55
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	5,037,802.00	$	21,932,160.81
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	4,138,652.00	$	18,017,695.25
TAIYO NIPPON SANSO CORP	EQUITY	32,000.00	$	293,146.02
TAIYO YUDEN CO LTD	EQUITY	43,900.00	$	615,282.43
TAKASHIMAYA CO LTD	EQUITY	80,000.00	$	727,544.79
TAKEDA PHARMACEUTICAL CO LTD	EQUITY	196,000.00	$	9,881,873.73
TAKEDA PHARMACEUTICAL CO LTD	EQUITY	12,800.00	$	645,346.86
TAL EDUCATION GROUP ADR	EQUITY	1,500.00	$	69,705.00
TAL EDUCATION GROUP ADR	EQUITY	82,954.00	$	3,854,872.38
TALANX AG	EQUITY	2,385.00	$	73,955.12
TATA CONSULTANCY SVCS LTD	EQUITY	36,461.00	$	1,339,257.14
TATA MOTORS LTD	EQUITY	71,443.00	$	422,893.96
TATA MOTORS LTD A DVR	EQUITY	11,424.00	$	49,982.83
TATA POWER CO LTD	EQUITY	80,359.00	$	82,416.37
TATA STEEL LTD	EQUITY	31,764.00	$	124,379.24
TATA STEEL LTD	EQUITY	634,723.00	$	2,485,403.77
TATE + LYLE PLC	EQUITY	105,858.00	$	934,584.51
TATNEFT PAO SPONSORED ADR	EQUITY	22,074.00	$	581,649.90
TATTS GROUP LTD	EQUITY	377,563.00	$	1,205,915.25
TATTS GROUP LTD	EQUITY	129,003.00	$	412,028.42
TAURON POLSKA ENERGIA SA	EQUITY	93,395.00	$	68,113.70
TAV HAVALIMANLARI HOLDING AS	EQUITY	10,537.00	$	65,665.60

TAYLOR WIMPEY PLC	EQUITY	800,563.00	$	2,396,478.34
TAYLOR WIMPEY PLC	EQUITY	433,808.00	$	1,298,600.46
TAYLOR WIMPEY PLC	EQUITY	761,786.00	$	2,280,399.74
TAYLOR WIMPEY PLC	EQUITY	1,071,457.00	$	3,207,397.17
TDC A/S	EQUITY	199,300.00	$	997,689.45
TDK CORP	EQUITY	31,600.00	$	2,054,216.72
TDK CORP	EQUITY	13,300.00	$	864,591.21
TECH MAHINDRA LTD	EQUITY	20,897.00	$	165,122.82
TECH MAHINDRA LTD	EQUITY	470,371.00	$	3,716,752.99
TECHNICOLOR REGR	EQUITY	124,112.00	$	1,008,475.05
TECHNICOLOR REGR	EQUITY	445,071.00	$	3,616,435.15
TECHNIP SA	EQUITY	25,460.00	$	1,264,901.97
TECHNIP SA	EQUITY	8,701.00	$	432,282.49
TECHNIP SA	EQUITY	40,570.00	$	2,015,595.96
TECHTRONIC INDUSTRIES CO LTD	EQUITY	331,500.00	$	1,351,638.36
TECHTRONIC INDUSTRIES CO LTD	EQUITY	516,000.00	$	2,103,907.67
TECHTRONIC INDUSTRIES CO LTD	EQUITY	41,500.00	$	169,209.63
TECHTRONIC INDUSTRIES CO LTD	EQUITY	482,000.00	$	1,965,278.09
TECK RESOURCES LTD CLS B	EQUITY	142,904.00	$	549,353.80
TECO ELECTRIC + MACHINERY	EQUITY	141,000.00	$	112,896.15
TEIJIN LTD	EQUITY	226,000.00	$	779,666.65
TEIJIN LTD	EQUITY	43,000.00	$	148,343.66
TEIJIN LTD	EQUITY	401,000.00	$	1,383,390.83
TELE2 AB B SHS	EQUITY	73,610.00	$	739,976.69
TELECOM ITALIA RSP	EQUITY	1,365,773.00	$	1,410,940.91
TELECOM ITALIA RSP	EQUITY	1,743,994.00	$	1,801,670.18
TELECOM ITALIA SPA	EQUITY	2,525,275.00	$	3,223,267.38
TELECOM ITALIA SPA	EQUITY	1,567,983.00	$	2,001,377.46
TELEFONICA BRASIL ADR	EQUITY	13,100.00	$	118,293.00
TELEFONICA BRASIL S.A. PREF	EQUITY	14,804.00	$	133,773.90
TELEFONICA BRASIL S.A. PREF	EQUITY	261,000.00	$	2,358,483.41
TELEFONICA DEUTSCHLAND HOLDI	EQUITY	160,877.00	$	854,754.53
TELEFONICA DEUTSCHLAND HOLDI	EQUITY	231,428.00	$	1,229,598.58
TELEFONICA SA	EQUITY	1,152,489.00	$	12,813,696.20
TELEFONICA SA	EQUITY	63,468.00	$	705,655.04
TELEFONICA SA	EQUITY	73,263.00	$	814,558.60
TELEKOM MALAYSIA BHD	EQUITY	89,042.00	$	140,609.00
TELEKOMUNIKASI INDONESIA PER	EQUITY	3,545,000.00	$	798,492.93
TELENET GROUP HOLDING NV	EQUITY	12,230.00	$	661,216.81
TELENOR ASA	EQUITY	183,873.00	$	3,080,701.35
TELENOR ASA	EQUITY	147,483.00	$	2,471,004.86
TELEPERFORMANCE	EQUITY	3,026.00	$	254,753.65
TELEPERFORMANCE	EQUITY	68,200.00	$	5,741,638.75
TELESITES SAB DE CV	EQUITY	6,299.00	$	4,099.37
TELEVISION BROADCASTS LTD	EQUITY	287,100.00	$	1,183,570.00
TELIASONERA AB	EQUITY	638,587.00	$	3,195,737.61
TELIASONERA AB	EQUITY	208,483.00	$	1,043,329.98
TELKOM SA SOC LTD	EQUITY	12,546.00	$	52,085.07
TELKOM SA SOC LTD	EQUITY	302,003.00	$	1,253,773.87

TELSTRA CORP LTD	EQUITY	1,048,079.00	$	4,277,792.55
TELSTRA CORP LTD	EQUITY	452,074.00	$	1,845,165.10
TELSTRA CORP LTD	EQUITY	1,098,100.00	$	4,481,956.03
TELSTRA CORP LTD	EQUITY	98,626.00	$	402,547.49
TELSTRA CORP LTD	EQUITY	725,033.00	$	2,959,262.39
TELSTRA CORP LTD	EQUITY	165,700.00	$	676,313.74
TELUS CORP	EQUITY	43,096.00	$	1,186,993.71
TELUS CORP	EQUITY	10,900.00	$	300,218.85
TELUS CORP	EQUITY	18,178.00	$	500,676.90
TELUS CORP	EQUITY	4,473.00	$	123,199.90
TENAGA NASIONAL BHD	EQUITY	245,200.00	$	760,699.66
TENARIS SA	EQUITY	119,365.00	$	1,418,548.25
TENARIS SA ADR	EQUITY	36,300.00	$	863,940.00
TENCENT HOLDINGS LTD	EQUITY	274,500.00	$	5,408,430.80
TENCENT HOLDINGS LTD	EQUITY	377,400.00	$	7,435,853.50
TENCENT HOLDINGS LTD	EQUITY	93,200.00	$	1,836,305.10
TENCENT HOLDINGS LTD	EQUITY	1,395,300.00	$	27,491,378.88
TENCENT HOLDINGS LTD	EQUITY	25,600.00	$	504,392.82
TERA PROBE INC	EQUITY	2,100.00	$	20,634.27
TERNA SPA	EQUITY	380,004.00	$	1,963,268.96
TERUMO CORP	EQUITY	78,400.00	$	2,463,543.79
TESCO PLC	EQUITY	2,015,572.00	$	4,441,274.13
TESCO PLC	EQUITY	761,289.00	$	1,677,485.67
TEVA PHARMACEUTICAL IND LTD	EQUITY	171,375.00	$	11,209,040.62
TEVA PHARMACEUTICAL IND LTD	EQUITY	15,665.00	$	1,024,592.98
TEVA PHARMACEUTICAL IND LTD	EQUITY	1,900.00	$	124,272.37
TEVA PHARMACEUTICAL SP ADR	EQUITY	46,358.00	$	3,042,939.12
TEVA PHARMACEUTICAL SP ADR	EQUITY	35,600.00	$	2,336,784.00
TEVA PHARMACEUTICAL SP ADR	EQUITY	92,800.00	$	6,091,392.00
TEVA PHARMACEUTICAL SP ADR	EQUITY	83,198.00	$	5,461,116.72
THAI OIL PCL FRGN	EQUITY	129,800.00	$	238,065.86
THAI UNION GROUP PCL F	EQUITY	33,200.00	$	15,868.83
THALES SA	EQUITY	26,991.00	$	2,026,034.37
THALES SA	EQUITY	19,711.00	$	1,479,573.32
THALES SA	EQUITY	6,415.00	$	481,531.27
THALES SA	EQUITY	15,524.00	$	1,165,283.15
THE FOSCHINI GROUP LTD	EQUITY	15,032.00	$	118,137.33
THERMAX LTD	EQUITY	25,002.00	$	340,225.61
THK CO LTD	EQUITY	29,068.00	$	545,621.55
THOMAS COOK GROUP PLC	EQUITY	1,345,917.00	$	2,402,317.99
THOMSON REUTERS CORP	EQUITY	90,051.00	$	3,397,576.06
THOMSON REUTERS CORP	EQUITY	2,628.00	$	99,153.03
THYSSENKRUPP AG	EQUITY	112,640.00	$	2,244,097.70
TIETO OYJ	EQUITY	73,435.00	$	1,971,974.76
TIGER BRANDS LTD	EQUITY	13,198.00	$	269,521.80
TIM PARTICIPACOES SA	EQUITY	63,947.00	$	110,881.88
TIM PARTICIPACOES SA	EQUITY	8,400.00	$	14,565.31
TINGYI (CAYMAN ISLN) HLDG CO	EQUITY	160,000.00	$	229,156.86
TITAN CEMENT CO. S.A.	EQUITY	4,074.00	$	77,934.57

TKC CORP	EQUITY	2,700.00	$	72,609.00
TNT EXPRESS NV	EQUITY	107,052.00	$	905,903.69
TOBU RAILWAY CO LTD	EQUITY	232,000.00	$	1,153,298.14
TOCHIGI BANK LTD/THE	EQUITY	13,000.00	$	74,998.96
TOENEC CORP	EQUITY	9,000.00	$	59,852.86
TOFAS TURK OTOMOBIL FABRIKA	EQUITY	11,584.00	$	75,206.61
TOHO CO LTD	EQUITY	27,410.00	$	765,597.91
TOHO GAS CO LTD	EQUITY	99,000.00	$	646,036.83
TOHOKU ELECTRIC POWER CO INC	EQUITY	114,900.00	$	1,451,830.92
TOHOKU ELECTRIC POWER CO INC	EQUITY	254,700.00	$	3,218,288.37
TOKAI TOKYO FINANCIAL HOLDIN	EQUITY	455,600.00	$	2,806,430.86
TOKEN CORP	EQUITY	1,780.00	$	138,351.55
TOKIO MARINE HOLDINGS INC	EQUITY	169,100.00	$	6,623,710.05
TOKIO MARINE HOLDINGS INC	EQUITY	37,300.00	$	1,461,054.91
TOKIO MARINE HOLDINGS INC	EQUITY	20,300.00	$	795,158.57
TOKYO ELECTRIC POWER CO INC	EQUITY	361,300.00	$	2,099,411.45
TOKYO ELECTRIC POWER CO INC	EQUITY	629,200.00	$	3,656,102.08
TOKYO ELECTRIC POWER CO INC	EQUITY	372,222.00	$	2,162,876.08
TOKYO ELECTRON LTD	EQUITY	43,800.00	$	2,665,976.14
TOKYO ELECTRON LTD	EQUITY	44,100.00	$	2,684,236.25
TOKYO ELECTRON LTD	EQUITY	44,500.00	$	2,708,583.07
TOKYO GAS CO LTD	EQUITY	590,000.00	$	2,799,551.10
TOKYO GAS CO LTD	EQUITY	98,000.00	$	465,010.18
TOKYO TATEMONO CO LTD	EQUITY	45,500.00	$	500,407.33
TOKYO TATEMONO CO LTD	EQUITY	5,000.00	$	54,989.82
TOKYU CORP	EQUITY	290,000.00	$	2,314,310.65
TOKYU FUDOSAN HOLDINGS CORP	EQUITY	127,000.00	$	804,472.34
TOKYU FUDOSAN HOLDINGS CORP	EQUITY	9,000.00	$	57,009.85
TONENGENERAL SEKIYU KK	EQUITY	69,000.00	$	586,208.90
TOPDANMARK A/S	EQUITY	28,160.00	$	803,423.68
TOPPAN PRINTING CO LTD	EQUITY	135,000.00	$	1,255,787.85
TOPPAN PRINTING CO LTD	EQUITY	27,000.00	$	251,157.57
TORAY INDUSTRIES INC	EQUITY	372,000.00	$	3,494,409.58
TORONTO DOMINION BANK	EQUITY	458,800.00	$	17,914,701.61
TORONTO DOMINION BANK	EQUITY	38,900.00	$	1,518,923.04
TORONTO DOMINION BANK	EQUITY	55,700.00	$	2,174,910.37
TORONTO DOMINION BANK	EQUITY	130,845.00	$	5,109,087.03
TORONTO DOMINION BANK	EQUITY	10,600.00	$	415,202.00
TORONTO DOMINION BANK	EQUITY	91,900.00	$	3,588,406.88
TORRENT POWER LTD	EQUITY	259,788.00	$	680,529.21
TOSHIBA CORP	EQUITY	984,104.00	$	2,044,370.84
TOSOH CORP	EQUITY	493,000.00	$	2,569,608.05
TOTAL ACCESS COMM FOREIGN	EQUITY	792,300.00	$	666,029.60
TOTAL ACCESS COMMUNICA NVDR	EQUITY	430,900.00	$	362,226.62
TOTAL SA	EQUITY	546,218.00	$	24,484,861.07
TOTAL SA	EQUITY	24,354.00	$	1,091,696.55
TOTAL SA	EQUITY	113,875.00	$	5,104,580.15
TOTAL SA	EQUITY	99,215.00	$	4,447,428.49
TOTAL SA	EQUITY	166,718.00	$	7,473,329.46

TOTAL SA	EQUITY	27,743.00	$	1,243,612.45
TOTO LTD	EQUITY	31,400.00	$	1,118,492.04
TOTO LTD	EQUITY	22,700.00	$	808,591.38
TOTVS SA	EQUITY	7,900.00	$	61,961.96
TOURMALINE OIL CORP	EQUITY	39,200.00	$	630,710.53
TOURMALINE OIL CORP	EQUITY	21,500.00	$	345,925.42
TOWA PHARMACEUTICAL CO LTD	EQUITY	1,400.00	$	87,983.71
TOWER BERSAMA INFRASTRUCTURE	EQUITY	153,000.00	$	65,206.75
TOYO MACHINERY + METAL CO	EQUITY	15,900.00	$	59,082.26
TOYO SEIKAN GROUP HOLDINGS L	EQUITY	39,500.00	$	742,749.08
TOYO SEIKAN GROUP HOLDINGS L	EQUITY	217,100.00	$	4,082,299.35
TOYO SUISAN KAISHA LTD	EQUITY	33,000.00	$	1,160,397.36
TOYO SUISAN KAISHA LTD	EQUITY	69,300.00	$	2,436,834.45
TOYODA GOSEI CO LTD	EQUITY	13,800.00	$	317,539.38
TOYOTA BOSHOKU CORP	EQUITY	3,600.00	$	73,439.46
TOYOTA INDUSTRIES CORP	EQUITY	40,300.00	$	2,187,613.78
TOYOTA INDUSTRIES CORP	EQUITY	23,000.00	$	1,248,514.07
TOYOTA MOTOR CORP	EQUITY	678,500.00	$	42,234,573.34
TOYOTA MOTOR CORP	EQUITY	146,300.00	$	9,106,732.62
TOYOTA MOTOR CORP	EQUITY	2,300.00	$	143,168.05
TOYOTA MOTOR CORP	EQUITY	71,200.00	$	4,431,984.70
TOYOTA MOTOR CORP	EQUITY	87,500.00	$	5,446,610.42
TOYOTA MOTOR CORP	EQUITY	116,900.00	$	7,276,671.52
TOYOTA MOTOR CORP	EQUITY	16,300.00	$	1,014,625.71
TOYOTA MOTOR CORP	EQUITY	115,000.00	$	7,158,402.26
TOYOTA MOTOR CORP	EQUITY	64,400.00	$	4,008,705.27
TPG TELECOM LTD	EQUITY	67,704.00	$	487,162.06
TPG TELECOM LTD	EQUITY	31,259.00	$	224,923.18
TRACTEBEL ENERGIA SA	EQUITY	13,300.00	$	112,585.66
TRANSCANADA CORP	EQUITY	175,900.00	$	5,722,353.32
TRANSCEND INFORMATION INC	EQUITY	16,000.00	$	41,745.06
TRANSCONTINENTAL INC CL A	EQUITY	6,400.00	$	79,521.99
TRANSCOSMOS INC	EQUITY	7,000.00	$	181,553.68
TRANSMISSORA ALIANCA DE UNIT	EQUITY	5,247.00	$	22,214.79
TRANSOCEAN LTD	EQUITY	88,050.00	$	1,099,525.47
TRANSPACIFIC INDUSTRIES GROU	EQUITY	2,088,032.00	$	1,200,126.65
TRANSURBAN GROUP	EQUITY	28,229.00	$	215,032.95
TRANSURBAN GROUP	EQUITY	508,131.00	$	3,870,661.67
TRANSURBAN GROUP	EQUITY	110,339.00	$	840,501.64
TRANSURBAN GROUP NEW SHARES	EQUITY	6,130.00	$	46,694.96
TRAVELSKY TECHNOLOGY LTD H	EQUITY	62,000.00	$	102,398.02
TRAVIS PERKINS PLC	EQUITY	63,068.00	$	1,834,020.62
TRAVIS PERKINS PLC	EQUITY	29,321.00	$	852,656.16
TREASURY WINE ESTATES LTD	EQUITY	192,275.00	$	1,161,084.30
TREASURY WINE ESTATES LTD	EQUITY	141,171.00	$	852,484.36
TREND MICRO INC	EQUITY	29,800.00	$	1,221,281.02
TREND MICRO INC	EQUITY	9,800.00	$	401,629.33
TREND MICRO INC	EQUITY	44,600.00	$	1,827,823.27
TRUE CORP PCL FOREIGN	EQUITY	570,189.00	$	106,162.74

TRUWORTHS INTERNATIONAL LTD	EQUITY	35,129.00	$	206,641.18
TRYG A/S	EQUITY	28,720.00	$	574,416.72
TSINGTAO BREWERY CO LTD H	EQUITY	30,000.00	$	135,868.34
TSINGTAO BREWERY CO LTD H	EQUITY	220,000.00	$	996,367.81
TSURUHA HOLDINGS INC	EQUITY	35,800.00	$	3,127,794.17
TUI AG DI	EQUITY	128,169.00	$	2,287,679.65
TUI AG DI	EQUITY	69,546.00	$	1,268,070.18
TUI AG DI	EQUITY	193,471.00	$	3,453,250.55
TUI AG DI	EQUITY	297,999.00	$	5,433,578.42
TUI AG DI	EQUITY	139,374.00	$	2,541,282.21
TUI AG DI	EQUITY	66,776.00	$	1,191,880.22
TUI AG DI	EQUITY	61,359.00	$	1,095,192.57
TULLOW OIL PLC	EQUITY	197,400.00	$	482,100.66
TULLOW OIL PLC	EQUITY	118,050.00	$	288,307.92
TUPRAS TURKIYE PETROL RAFINE	EQUITY	11,818.00	$	281,800.30
TURK HAVA YOLLARI AO	EQUITY	39,568.00	$	100,179.02
TURK SISE VE CAM FABRIKALARI	EQUITY	24,138.00	$	26,380.33
TURK TELEKOMUNIKASYON AS	EQUITY	17,121.00	$	32,026.54
TURKCELL ILETISIM HIZMET AS	EQUITY	60,031.00	$	203,609.95
TURKIYE GARANTI BANKASI	EQUITY	156,383.00	$	381,467.69
TURKIYE HALK BANKASI	EQUITY	47,821.00	$	170,224.64
TURKIYE IS BANKASI C	EQUITY	119,400.00	$	188,170.00
TURKIYE VAKIFLAR BANKASI T D	EQUITY	52,713.00	$	69,167.92
TURQUOISE HILL RESOURCES LTD	EQUITY	268,940.00	$	679,561.87
UBE INDUSTRIES LTD	EQUITY	110,000.00	$	235,005.61
UBI BANCA	EQUITY	219,955.00	$	0.24
UBI BANCA	EQUITY	138,602.00	$	0.15
UBI BANCA	EQUITY	54,639.00	$	0.05
UBI BANCA SPA	EQUITY	219,955.00	$	1,481,410.15
UBI BANCA SPA	EQUITY	138,602.00	$	933,492.80
UBI BANCA SPA	EQUITY	54,639.00	$	367,996.95
UBISOFT ENTERTAINMENT	EQUITY	35,555.00	$	1,030,086.00
UBS GROUP AG REG	EQUITY	904,376.00	$	17,635,783.74
UBS GROUP AG REG	EQUITY	200,165.00	$	3,903,317.48
UBS GROUP AG REG	EQUITY	598,230.00	$	11,665,783.82
UBS GROUP AG REG	EQUITY	206,425.00	$	4,025,390.61
UBS GROUP AG REG	EQUITY	272,732.00	$	5,318,410.23
UBS GROUP AG REG	EQUITY	168,398.00	$	3,283,845.11
UBS GROUP AG REG	EQUITY	103,603.00	$	2,020,310.25
UCB SA	EQUITY	30,753.00	$	2,780,463.32
UCB SA	EQUITY	11,222.00	$	1,014,611.89
ULKER BISKUVI SANAYI	EQUITY	12,278.00	$	74,033.54
ULKER BISKUVI SANAYI	EQUITY	551,612.00	$	3,326,094.59
ULTRAPAR PARTICIPACOES SA	EQUITY	26,600.00	$	406,437.91
ULTRAPAR PARTICIPACOES SA	EQUITY	213,494.00	$	3,262,107.37
ULTRATECH CEMENT LTD	EQUITY	3,383.00	$	141,883.37
ULVAC INC	EQUITY	9,200.00	$	263,468.97
UMICORE	EQUITY	28,995.00	$	1,217,841.91
UMW HOLDINGS BHD	EQUITY	46,400.00	$	85,051.36

UNI PRESIDENT ENTERPRISES CO	EQUITY	334,635.00	$	559,304.09
UNI PRESIDENT ENTERPRISES CO	EQUITY	3,792,257.00	$	6,338,323.42
UNI SELECT INC	EQUITY	6,300.00	$	310,714.13
UNIBAIL RODAMCO SE	EQUITY	3,492.00	$	889,163.51
UNIBAIL RODAMCO SE	EQUITY	20,640.00	$	5,255,536.87
UNIBAIL RODAMCO SE	EQUITY	2,908.00	$	740,460.33
UNICHARM CORP	EQUITY	90,300.00	$	1,859,371.54
UNICREDIT SPA	EQUITY	1,194,526.00	$	6,663,245.92
UNICREDIT SPA	EQUITY	796,168.00	$	4,441,145.00
UNICREDIT SPA	EQUITY	72,968.00	$	407,026.49
UNILEVER INDONESIA TBK PT	EQUITY	122,500.00	$	328,799.42
UNILEVER NV CVA	EQUITY	414,355.00	$	18,051,815.73
UNILEVER NV CVA	EQUITY	138,560.00	$	6,036,513.59
UNILEVER NV CVA	EQUITY	113,962.00	$	4,964,875.59
UNILEVER PLC	EQUITY	318,264.00	$	13,727,900.28
UNILEVER PLC	EQUITY	165,621.00	$	7,143,844.65
UNILEVER PLC	EQUITY	209,290.00	$	9,027,449.70
UNILEVER PLC	EQUITY	44,942.00	$	1,938,514.23
UNILEVER PLC	EQUITY	144,509.00	$	6,233,206.22
UNILEVER PLC	EQUITY	26,943.00	$	1,162,150.98
UNILEVER PLC	EQUITY	92,727.00	$	3,999,657.55
UNILEVER PLC	EQUITY	19,459.00	$	839,338.45
UNIPOLSAI SPA	EQUITY	216,756.00	$	555,690.43
UNIPOLSAI SPA	EQUITY	49,203.00	$	126,140.16
UNITED BANK LTD GDR REG S	EQUITY	590,260.00	$	3,954,742.00
UNITED BREWERIES LTD	EQUITY	5,200.00	$	74,373.02
UNITED INDUSTRIAL CORP LTD	EQUITY	51,769.00	$	105,096.20
UNITED INTERNET AG REG SHARE	EQUITY	30,523.00	$	1,688,029.77
UNITED INTERNET AG REG SHARE	EQUITY	32,202.00	$	1,780,884.40
UNITED INTERNET AG REG SHARE	EQUITY	7,325.00	$	405,098.39
UNITED INTERNET AG REG SHARE	EQUITY	33,413.00	$	1,847,856.98
UNITED MICROELECTRONICS CORP	EQUITY	955,000.00	$	351,797.73
UNITED OVERSEAS BANK LTD	EQUITY	319,037.00	$	4,410,048.69
UNITED OVERSEAS BANK LTD	EQUITY	50,000.00	$	691,150.04
UNITED OVERSEAS BANK LTD	EQUITY	189,969.00	$	2,625,941.63
UNITED SPIRITS LTD	EQUITY	4,466.00	$	202,557.68
UNITED SUPER MARKETS HOLDING	EQUITY	8,500.00	$	72,850.08
UNITED TRACTORS TBK PT	EQUITY	136,000.00	$	167,225.24
UNITED TRACTORS TBK PT	EQUITY	943,000.00	$	1,159,510.34
UNITED URBAN INVESTMENT CORP	EQUITY	715.00	$	974,770.36
UNITED UTILITIES GROUP PLC	EQUITY	170,835.00	$	2,355,530.41
UNIVERSAL ROBINA CORP	EQUITY	62,660.00	$	247,683.77
UOL GROUP LTD	EQUITY	115,197.00	$	506,699.52
UOL GROUP LTD	EQUITY	9,940.00	$	43,721.57
UPL LTD	EQUITY	20,509.00	$	135,504.72
UPM KYMMENE OYJ	EQUITY	133,975.00	$	2,507,603.29
UPM KYMMENE OYJ	EQUITY	214,991.00	$	4,023,975.65
UPM KYMMENE OYJ	EQUITY	56,423.00	$	1,056,066.43
UPM KYMMENE OYJ	EQUITY	116,419.00	$	2,179,008.52

USS CO LTD	EQUITY	55,200.00	$	839,735.65
VA TECH WABAG LTD	EQUITY	152,790.00	$	1,585,493.96
VALE SA	EQUITY	72,300.00	$	238,121.71
VALE SA PREF	EQUITY	82,698.00	$	214,257.06
VALE SA PREF	EQUITY	601,100.00	$	1,557,352.29
VALE SA SP PREF ADR	EQUITY	75,263.00	$	191,920.65
VALE SA SP PREF ADR	EQUITY	2,246,200.00	$	5,727,810.00
VALEANT PHARMACEUTICALS INTE	EQUITY	80,500.00	$	8,145,619.47
VALEANT PHARMACEUTICALS INTE	EQUITY	7,900.00	$	799,383.77
VALEANT PHARMACEUTICALS INTE	EQUITY	7,044.00	$	712,767.00
VALEANT PHARMACEUTICALS INTE	EQUITY	6,100.00	$	617,245.70
VALEANT PHARMACEUTICALS INTE	EQUITY	6,999.00	$	708,213.55
VALEO SA	EQUITY	20,186.00	$	3,125,843.84
VALEO SA	EQUITY	10,523.00	$	1,629,508.31
VALEO SA	EQUITY	11,044.00	$	1,710,186.24
VALEO SA	EQUITY	6,206.00	$	961,011.93
VALEO SA	EQUITY	6,242.00	$	966,586.61
VALLOUREC SA	EQUITY	28,606.00	$	267,242.41
VANGUARD INTERNATIONAL SEMI	EQUITY	59,000.00	$	76,877.64
VEDANTA LTD	EQUITY	59,885.00	$	82,102.14
VEOLIA ENVIRONNEMENT	EQUITY	115,436.00	$	2,741,830.09
VEOLIA ENVIRONNEMENT	EQUITY	210,500.00	$	4,999,785.46
VEOLIA ENVIRONNEMENT	EQUITY	38,913.00	$	924,259.63
VERBIO VEREINIGTE BIOENERGI	EQUITY	14,755.00	$	96,090.00
VERESEN INC	EQUITY	70,600.00	$	450,303.07
VERMILION ENERGY INC	EQUITY	24,200.00	$	655,217.05
VESTAS WIND SYSTEMS A/S	EQUITY	54,127.00	$	3,811,849.34
VESTAS WIND SYSTEMS A/S	EQUITY	159,156.00	$	11,208,430.06
VESTAS WIND SYSTEMS A/S	EQUITY	17,237.00	$	1,213,901.51
VESTAS WIND SYSTEMS A/S	EQUITY	21,932.00	$	1,544,543.01
VETROPACK HOLDING AG BR	EQUITY	39.00	$	60,779.22
VICAT	EQUITY	11,633.00	$	699,327.60
VICINITY CENTRES	EQUITY	844,042.00	$	1,719,431.70
VICINITY CENTRES	EQUITY	72,773.00	$	148,248.79
VIENNA INSURANCE GROUP AG	EQUITY	106,728.00	$	2,932,087.91
VIENNA INSURANCE GROUP AG	EQUITY	146,748.00	$	4,031,538.46
VILLEROY + BOCH AG PREF	EQUITY	2,229.00	$	29,661.69
VINCI SA	EQUITY	120,281.00	$	7,727,306.48
VINCI SA	EQUITY	21,207.00	$	1,362,417.91
VINCI SA	EQUITY	11,344.00	$	728,781.48
VIPSHOP HOLDINGS LTD ADR	EQUITY	14,100.00	$	215,307.00
VISCOFAN SA	EQUITY	48,779.00	$	2,948,287.30
VIVENDI	EQUITY	285,409.00	$	6,157,390.47
VIVENDI	EQUITY	129,021.00	$	2,783,488.52
VIVENDI	EQUITY	116,301.00	$	2,509,068.28
VODACOM GROUP LTD	EQUITY	30,427.00	$	299,272.63
VODACOM GROUP LTD	EQUITY	573,354.00	$	5,639,371.63
VODAFONE GROUP PLC	EQUITY	6,578,296.00	$	21,427,611.10
VODAFONE GROUP PLC	EQUITY	627,168.00	$	2,042,886.49

VODAFONE GROUP PLC	EQUITY	549,752.00	$	1,790,717.85
VODAFONE GROUP PLC	EQUITY	1,977,616.00	$	6,441,726.94
VODAFONE GROUP PLC	EQUITY	796,718.00	$	2,595,164.99
VODAFONE GROUP PLC	EQUITY	1,814,199.00	$	5,909,425.58
VODAFONE GROUP PLC	EQUITY	178,145.00	$	580,275.16
VODAFONE QATAR	EQUITY	26,035.00	$	90,779.04
VOESTALPINE AG	EQUITY	29,039.00	$	894,144.91
VOLVO AB B SHS	EQUITY	380,768.00	$	3,572,551.04
VONOVIA SE	EQUITY	118,118.00	$	3,663,295.77
VONOVIA SE	EQUITY	44,203.00	$	1,370,905.90
VONOVIA SE	EQUITY	130,000.00	$	4,031,802.52
VONOVIA SE	EQUITY	10,268.00	$	318,450.37
VOPAK	EQUITY	18,184.00	$	783,612.60
VTB BANK JSC GDR REG S	EQUITY	211,384.00	$	445,808.86
VTECH HOLDINGS LTD	EQUITY	63,700.00	$	659,179.50
WALMART DE MEXICO SAB DE CV	EQUITY	388,200.00	$	977,740.34
WANT WANT CHINA HOLDINGS LTD	EQUITY	479,000.00	$	356,616.32
WARABEYA NICHIYO CO LTD	EQUITY	6,900.00	$	131,696.25
WARTSILA OYJ ABP	EQUITY	42,736.00	$	1,956,776.56
WARTSILA OYJ ABP	EQUITY	28,129.00	$	1,287,957.88
WEG SA	EQUITY	44,460.00	$	168,006.82
WEICHAI POWER CO LTD H	EQUITY	85,200.00	$	94,432.75
WEICHAI POWER CO LTD H	EQUITY	246,480.00	$	273,189.96
WEIR GROUP PLC/THE	EQUITY	53,357.00	$	786,428.92
WEIR GROUP PLC/THE	EQUITY	44,803.00	$	660,351.50
WENDEL	EQUITY	7,754.00	$	923,179.47
WESFARMERS LTD	EQUITY	277,137.00	$	8,389,866.81
WESFARMERS LTD	EQUITY	10,379.00	$	314,207.15
WEST FRASER TIMBER CO LTD	EQUITY	17,000.00	$	642,869.48
WEST FRASER TIMBER CO LTD	EQUITY	6,861.00	$	259,454.56
WEST JAPAN RAILWAY CO	EQUITY	38,700.00	$	2,700,426.45
WEST JAPAN RAILWAY CO	EQUITY	86,200.00	$	6,014,903.36
WEST JAPAN RAILWAY CO	EQUITY	37,900.00	$	2,644,603.68
WEST JAPAN RAILWAY CO	EQUITY	60,400.00	$	4,214,619.06
WEST JAPAN RAILWAY CO	EQUITY	12,200.00	$	851,297.23
WEST JAPAN RAILWAY CO	EQUITY	11,700.00	$	816,408.00
WESTFIELD CORP	EQUITY	516,402.00	$	3,572,985.65
WESTFIELD CORP	EQUITY	49,108.00	$	339,778.27
WESTFIELD CORP	EQUITY	240,442.00	$	1,663,618.30
WESTON (GEORGE) LTD	EQUITY	12,500.00	$	962,313.73
WESTON (GEORGE) LTD	EQUITY	11,700.00	$	900,725.65
WESTPAC BANKING CORP	EQUITY	809,843.00	$	19,773,594.50
WESTPAC BANKING CORP	EQUITY	75,771.00	$	1,850,068.51
WESTPAC BANKING CORP	EQUITY	103,177.00	$	2,519,229.23
WESTPAC BANKING CORP	EQUITY	42,836.00	$	1,045,908.52
WESTPAC BANKING CORPORATION	EQUITY	3,294.00	$	80,428.21
WESTPAC BANKING CORPORATION	EQUITY	2,186.00	$	53,374.64
WESTPORTS HOLDINGS BHD	EQUITY	24,700.00	$	23,701.87
WH GROUP LTD	EQUITY	1,564,269.00	$	871,936.94

WH SMITH PLC	EQUITY	106,976.00	$	2,789,216.71
WH SMITH PLC	EQUITY	220,304.00	$	5,744,050.99
WH SMITH PLC	EQUITY	36,362.00	$	948,077.12
WHARF HOLDINGS LTD	EQUITY	379,900.00	$	2,115,144.22
WHEELOCK + CO LTD	EQUITY	235,000.00	$	994,561.40
WHEELOCK + CO LTD	EQUITY	45,000.00	$	190,447.93
WHEELOCK + CO LTD	EQUITY	121,000.00	$	512,093.31
WHITBREAD PLC	EQUITY	45,097.00	$	2,925,277.64
WHITBREAD PLC	EQUITY	5,953.00	$	386,149.36
WHITBREAD PLC	EQUITY	15,758.00	$	1,022,163.89
WHITECAP RESOURCES INC	EQUITY	30,000.00	$	195,882.23
WIENERBERGER AG	EQUITY	98,792.00	$	1,834,060.37
WIENERBERGER AG	EQUITY	17,498.00	$	324,848.05
WILLIAM DEMANT HOLDING	EQUITY	5,156.00	$	493,099.07
WILLIAM DEMANT HOLDING	EQUITY	38,636.00	$	3,694,991.41
WILLIAM HILL PLC	EQUITY	227,395.00	$	1,327,223.82
WILLIAM HILL PLC	EQUITY	43,597.00	$	254,460.20
WILLIAM HILL PLC	EQUITY	139,805.00	$	815,992.11
WILMAR INTERNATIONAL LTD	EQUITY	436,000.00	$	903,563.25
WILSON SONS LTD BDR	EQUITY	131,500.00	$	1,096,872.04
WIN HANVERKY HOLDINGS LTD	EQUITY	386,000.00	$	79,688.78
WINPAK LTD	EQUITY	3,100.00	$	101,674.47
WIPRO LTD	EQUITY	48,007.00	$	408,837.32
WISTRON CORP	EQUITY	182,941.00	$	103,592.49
WM MORRISON SUPERMARKETS	EQUITY	549,359.00	$	1,199,975.89
WOLSELEY PLC	EQUITY	64,457.00	$	3,506,567.51
WOLSELEY PLC	EQUITY	113,489.00	$	6,173,989.48
WOLSELEY PLC	EQUITY	58,821.00	$	3,199,959.78
WOLSELEY PLC	EQUITY	25,365.00	$	1,379,897.99
WOLTERS KLUWER	EQUITY	76,105.00	$	2,559,965.21
WOLTERS KLUWER	EQUITY	65,671.00	$	2,208,993.83
WOLTERS KLUWER	EQUITY	30,257.00	$	1,017,763.19
WOOD GROUP (JOHN) PLC	EQUITY	12,990.00	$	117,269.03
WOODSIDE PETROLEUM LTD	EQUITY	180,369.00	$	3,768,852.77
WOODSIDE PETROLEUM LTD	EQUITY	8,271.00	$	172,824.49
WOODSIDE PETROLEUM LTD	EQUITY	192,253.00	$	4,017,171.75
WOOLWORTHS HOLDINGS LTD	EQUITY	59,329.00	$	383,453.22
WOOLWORTHS LTD	EQUITY	308,952.00	$	5,507,061.60
WOOLWORTHS LTD	EQUITY	64,351.00	$	1,147,054.95
WOORI BANK	EQUITY	25,338.00	$	190,594.14
WPG HOLDINGS CO LTD	EQUITY	112,000.00	$	107,236.58
WPP PLC	EQUITY	329,069.00	$	7,580,782.21
WPP PLC	EQUITY	158,352.00	$	3,647,964.48
WPP PLC	EQUITY	132,170.00	$	3,044,808.19
WPP PLC	EQUITY	250,947.00	$	5,781,081.03
WPP PLC	EQUITY	93,028.00	$	2,143,091.59
WYNN MACAU LTD	EQUITY	351,508.00	$	410,916.24
WYNN MACAU LTD	EQUITY	5,763,600.00	$	6,737,703.92
X 5 RETAIL GROUP NV REGS GDR	EQUITY	196,939.00	$	3,731,994.05

XING AG	EQUITY	685.00	$	127,020.52
XL AXIATA TBK PT	EQUITY	202,500.00	$	53,618.06
XL AXIATA TBK PT	EQUITY	13,257,600.00	$	3,510,354.73
YAHOO JAPAN CORP	EQUITY	328,900.00	$	1,350,651.32
YAKULT HONSHA CO LTD	EQUITY	23,300.00	$	1,154,395.44
YAMADA DENKI CO LTD	EQUITY	285,100.00	$	1,239,513.70
YAMADA DENKI CO LTD	EQUITY	291,300.00	$	1,266,469.10
YAMAGUCHI FINANCIAL GROUP IN	EQUITY	52,000.00	$	622,469.76
YAMAGUCHI FINANCIAL GROUP IN	EQUITY	9,000.00	$	107,735.15
YAMAHA CORP	EQUITY	38,100.00	$	934,011.39
YAMAHA CORP	EQUITY	26,600.00	$	652,091.94
YAMAHA MOTOR CO LTD	EQUITY	72,794.00	$	1,660,474.13
YAMAHA MOTOR CO LTD	EQUITY	54,200.00	$	1,236,334.01
YAMAHA MOTOR CO LTD	EQUITY	76,200.00	$	1,738,167.01
YAMANA GOLD INC	EQUITY	234,101.00	$	433,114.66
YAMATO HOLDINGS CO LTD	EQUITY	92,600.00	$	1,982,938.61
YAMATO HOLDINGS CO LTD	EQUITY	173,600.00	$	3,717,474.54
YAMAZAKI BAKING CO LTD	EQUITY	26,000.00	$	591,130.14
YAMAZAKI BAKING CO LTD	EQUITY	164,000.00	$	3,728,667.03
YAMAZAKI BAKING CO LTD	EQUITY	7,000.00	$	159,150.42
YAMAZAKI BAKING CO LTD	EQUITY	123,000.00	$	2,796,500.27
YAMAZEN CORP	EQUITY	8,000.00	$	74,084.54
YANDEX NV A	EQUITY	250,700.00	$	3,941,004.00
YANDEX NV A	EQUITY	301,309.00	$	4,736,577.48
YANGZIJIANG SHIPBUILDING	EQUITY	402,000.00	$	311,704.79
YANGZIJIANG SHIPBUILDING	EQUITY	338,000.00	$	262,080.15
YANGZIJIANG SHIPBUILDING	EQUITY	507,300.00	$	393,352.84
YANZHOU COAL MINING CO H	EQUITY	262,000.00	$	122,376.99
YAPI VE KREDI BANKASI	EQUITY	60,162.00	$	67,811.97
YARA INTERNATIONAL ASA	EQUITY	49,839.00	$	2,155,982.21
YARA INTERNATIONAL ASA	EQUITY	43,479.00	$	1,880,855.36
YASKAWA ELECTRIC CORP	EQUITY	51,000.00	$	705,041.77
YASKAWA ELECTRIC CORP	EQUITY	389,600.00	$	5,385,966.17
YELLOW PAGES LTD/CANADA	EQUITY	4,808.00	$	52,853.04
YOKOGAWA ELECTRIC CORP	EQUITY	48,400.00	$	589,434.31
YOKOHAMA RUBBER CO LTD	EQUITY	22,500.00	$	349,952.20
YOUKU TUDOU INC ADR	EQUITY	4,200.00	$	113,946.00
YPF S.A. SPONSORED ADR	EQUITY	238,900.00	$	3,755,508.00
YTL CORP BHD	EQUITY	399,660.00	$	146,143.29
YTL POWER INTERNATIONAL BHD	EQUITY	253,050.00	$	87,228.14
YUANTA FINANCIAL HOLDING CO	EQUITY	703,710.00	$	260,300.07
YUASA TRADING CO LTD	EQUITY	3,300.00	$	82,434.85
YUE YUEN INDUSTRIAL HLDG	EQUITY	159,409.00	$	540,951.68
YUE YUEN INDUSTRIAL HLDG	EQUITY	99,500.00	$	337,651.53
YUE YUEN INDUSTRIAL HLDG	EQUITY	262,000.00	$	889,092.47
YUEXIU PROPERTY CO LTD10	EQUITY	432,000.00	$	74,692.75
YUHAN CORP	EQUITY	526.00	$	122,242.12
YULON MOTOR COMPANY	EQUITY	63,000.00	$	57,923.10
YUM BRANDS INC	EQUITY	62,162.00	$	4,540,934.10

YUNGTAY ENGINEERING CO LTD	EQUITY	632,000.00	$	912,972.27
YURTEC CORP	EQUITY	7,000.00	$	66,686.06
YY INC ADR	EQUITY	900.00	$	56,223.00
ZALANDO SE	EQUITY	21,322.00	$	843,100.04
ZARDOYA OTIS SA	EQUITY	42,006.00	$	491,903.46
ZEE ENTERTAINMENT ENTERPRISE	EQUITY	41,194.00	$	272,857.23
ZEHNDER GROUP AG RG	EQUITY	1,751.00	$	67,258.69
ZENKOKU HOSHO CO LTD	EQUITY	27,200.00	$	910,096.01
ZHEJIANG EXPRESSWAY CO H	EQUITY	124,000.00	$	149,117.11
ZHEN DING TECHNOLOGY HOLDING	EQUITY	18,000.00	$	41,538.04
ZHUZHOU CSR TIMES ELECTRIC H	EQUITY	42,000.00	$	244,408.17
ZHUZHOU CSR TIMES ELECTRIC H	EQUITY	552,500.00	$	3,215,131.32
ZIJIN MINING GROUP CO LTD H	EQUITY	532,000.00	$	140,033.42
ZODIAC AEROSPACE	EQUITY	52,302.00	$	1,248,524.21
ZODIAC AEROSPACE	EQUITY	35,405.00	$	845,168.44
ZODIAC AEROSPACE	EQUITY	74,062.00	$	1,767,966.80
ZTE CORP H	EQUITY	64,800.00	$	147,657.53
ZURICH INSURANCE GROUP AG	EQUITY	37,445.00	$	9,666,121.88
ZURICH INSURANCE GROUP AG	EQUITY	7,841.00	$	2,024,090.31
ZURICH INSURANCE GROUP AG	EQUITY	13,165.00	$	3,398,437.56
ZURICH INSURANCE GROUP AG	EQUITY	3,298.00	$	851,351.85
ZURICH INSURANCE GROUP AG	EQUITY	16,746.00	$	4,322,843.56
AUSTRALIAN DOLLAR	CASH	2,373,715.16	$	1,726,996.44
AUSTRALIAN DOLLAR	CASH	16.53	$	12.03
AUSTRALIAN DOLLAR	CASH	53.13	$	38.65
AUSTRALIAN DOLLAR	CASH	35.65	$	25.94
AUSTRALIAN DOLLAR	CASH	33,733.31	$	24,542.67
AUSTRALIAN DOLLAR	CASH	6,277.18	$	4,566.96
AUSTRALIAN DOLLAR	CASH	179,634.10	$	130,692.79
AUSTRALIAN DOLLAR	CASH	(403,579.23)	$	(293,624.06)
AUSTRALIAN DOLLAR	CASH	55,932.78	$	40,693.89
AUSTRALIAN DOLLAR	CASH	225,020.86	$	163,713.92
BRAZILIAN REAL	CASH	229,147.91	$	57,920.48
BRAZILIAN REAL	CASH	35,452.96	$	8,961.25
BRAZILIAN REAL	CASH	26.46	$	6.69
CANADIAN DOLLAR	CASH	4,056,886.89	$	2,920,514.64
CANADIAN DOLLAR	CASH	43,191.75	$	31,093.33
CANADIAN DOLLAR	CASH	26,554.62	$	19,116.42
CANADIAN DOLLAR	CASH	13.66	$	9.83
CANADIAN DOLLAR	CASH	5,931.50	$	4,270.03
CANADIAN DOLLAR	CASH	1,091,739.55	$	785,933.01
CANADIAN DOLLAR	CASH	138,330.70	$	99,582.97
CANADIAN DOLLAR	CASH	506,144.97	$	364,368.99
CANADIAN DOLLAR	CASH	88,589.37	$	63,774.65
CANADIAN DOLLAR	CASH	387,525.27	$	278,975.79
CHILEAN PESO	CASH	8,377,369.00	$	11,822.42
COLOMBIAN PESO	CASH	21,339,565.31	$	6,722.18
CZECH KORUNA	CASH	30,101.34	$	1,210.09
DANISH KRONE	CASH	3,558.93	$	518.05

DANISH KRONE	CASH	0.01	$	-
DANISH KRONE	CASH	24.89	$	3.62
DANISH KRONE	CASH	0.05	$	0.01
DANISH KRONE	CASH	164,276.00	$	23,912.78
DANISH KRONE	CASH	34,348.44	$	4,999.92
EGYPTIAN POUND	CASH	10,398.63	$	1,328.04
EGYPTIAN POUND	CASH	293.43	$	37.47
EGYPTIAN POUND	CASH	607,102.21	$	77,534.91
EURO CURRENCY	CASH	1,889,805.87	$	2,052,896.15
EURO CURRENCY	CASH	63.10	$	68.55
EURO CURRENCY	CASH	726.64	$	789.35
EURO CURRENCY	CASH	1.07	$	1.16
EURO CURRENCY	CASH	6.45	$	7.01
EURO CURRENCY	CASH	10,206.06	$	11,086.84
EURO CURRENCY	CASH	55,401.08	$	60,182.19
EURO CURRENCY	CASH	52,317.60	$	56,832.61
EURO CURRENCY	CASH	21,149.24	$	22,974.42
EURO CURRENCY	CASH	(18,365.87)	$	(19,950.84)
EURO CURRENCY	CASH	127,046.57	$	138,010.69
HONG KONG DOLLAR	CASH	4,406,829.33	$	568,612.13
HONG KONG DOLLAR	CASH	4,754,647.96	$	613,491.09
HONG KONG DOLLAR	CASH	90.69	$	11.70
HONG KONG DOLLAR	CASH	274,126.02	$	35,370.41
HONG KONG DOLLAR	CASH	0.91	$	0.12
HONG KONG DOLLAR	CASH	102,145.48	$	13,179.81
HONG KONG DOLLAR	CASH	9,900.00	$	1,277.39
HONG KONG DOLLAR	CASH	20.78	$	2.68
HONG KONG DOLLAR	CASH	1,994,452.82	$	257,343.77
HONG KONG DOLLAR	CASH	933,762.36	$	120,483.13
HONG KONG DOLLAR	CASH	171.77	$	22.16
HONG KONG DOLLAR	CASH	110,434.05	$	14,249.28
HUNGARIAN FORINT	CASH	88,265.79	$	303.42
INDIAN RUPEE	CASH	1,642,402.45	$	24,826.11
INDIAN RUPEE	CASH	234.82	$	3.55
INDIAN RUPEE	CASH	123,767.58	$	1,870.84
INDONESIAN RUPIAH	CASH	964,717,399.22	$	69,983.13
INDONESIAN RUPIAH	CASH	0.60	$	-
INDONESIAN RUPIAH	CASH	17.40	$	-
JAPANESE YEN	CASH	1,295,588,653.93	$	10,770,095.63
JAPANESE YEN	CASH	927,007,246.00	$	7,706,116.18
JAPANESE YEN	CASH	555.00	$	4.61
JAPANESE YEN	CASH	396,600.00	$	3,296.90
JAPANESE YEN	CASH	2,028,760.00	$	16,864.87
JAPANESE YEN	CASH	2,352,000.00	$	19,551.93
JAPANESE YEN	CASH	(16,218,749.10)	$	(134,824.80)
JAPANESE YEN	CASH	2,958,000.00	$	24,589.55
JAPANESE YEN	CASH	45,146,096.00	$	375,294.87
MALAYSIAN RINGGIT	CASH	147,749.48	$	34,412.36
MALAYSIAN RINGGIT	CASH	14.27	$	3.32

MALAYSIAN RINGGIT	CASH	19.45	$	4.53
MEXICAN PESO (NEW)	CASH	790,045.51	$	45,743.65
MOROCCAN DIRHAM	CASH	341.92	$	34.48
MOROCCAN DIRHAM	CASH	0.33	$	0.03
NEW ISRAELI SHEQEL	CASH	792,818.95	$	203,754.50
NEW ISRAELI SHEQEL	CASH	8.17	$	2.10
NEW ISRAELI SHEQEL	CASH	372.97	$	95.85
NEW ISRAELI SHEQEL	CASH	17,579.07	$	4,517.82
NEW ISRAELI SHEQEL	CASH	174.23	$	44.78
NEW ISRAELI SHEQEL	CASH	159,651.36	$	41,030.41
NEW TAIWAN DOLLAR	CASH	3,316,128.00	$	100,956.80
NEW TAIWAN DOLLAR	CASH	499,460.00	$	15,205.65
NEW ZEALAND DOLLAR	CASH	281,841.20	$	192,948.48
NEW ZEALAND DOLLAR	CASH	64,979.70	$	44,485.10
NEW ZEALAND DOLLAR	CASH	(0.01)	$	(0.01)
NEW ZEALAND DOLLAR	CASH	0.01	$	0.01
NEW ZEALAND DOLLAR	CASH	93.04	$	63.70
NEW ZEALAND DOLLAR	CASH	3,143.01	$	2,151.70
NORWEGIAN KRONE	CASH	6,348,617.41	$	717,248.49
NORWEGIAN KRONE	CASH	115.15	$	13.01
NORWEGIAN KRONE	CASH	58,803.96	$	6,643.50
NORWEGIAN KRONE	CASH	545,189.80	$	61,593.97
PHILIPPINE PESO	CASH	93,235.75	$	1,981.42
POLISH ZLOTY	CASH	2,420.72	$	613.00
POLISH ZLOTY	CASH	0.11	$	0.03
POUND STERLING	CASH	4,130,691.05	$	6,088,226.26
POUND STERLING	CASH	3,279,109.84	$	4,833,080.57
POUND STERLING	CASH	58.48	$	86.19
POUND STERLING	CASH	144.17	$	212.49
POUND STERLING	CASH	0.85	$	1.25
POUND STERLING	CASH	10,362.19	$	15,272.83
POUND STERLING	CASH	43,489.39	$	64,099.02
POUND STERLING	CASH	72.63	$	107.05
POUND STERLING	CASH	43,740.66	$	64,469.37
POUND STERLING	CASH	210,806.61	$	310,707.90
POUND STERLING	CASH	22,511.38	$	33,179.53
POUND STERLING	CASH	237,534.52	$	350,102.17
QATARI RIAL	CASH	17,433.97	$	4,786.53
SINGAPORE DOLLAR	CASH	505,919.13	$	356,620.12
SINGAPORE DOLLAR	CASH	82.68	$	58.28
SINGAPORE DOLLAR	CASH	(0.02)	$	(0.01)
SINGAPORE DOLLAR	CASH	39,805.32	$	28,058.59
SINGAPORE DOLLAR	CASH	0.70	$	0.49
SINGAPORE DOLLAR	CASH	73,677.44	$	51,934.90
SINGAPORE DOLLAR	CASH	2,130,343.47	$	1,501,669.52
SOUTH AFRICAN RAND	CASH	102,272.71	$	6,600.16
SOUTH AFRICAN RAND	CASH	39.83	$	2.57
SOUTH KOREAN WON	CASH	18,447.00	$	15.73
SOUTH KOREAN WON	CASH	1,499.00	$	1.28

SOUTH KOREAN WON	CASH	42,899.00	$	36.59
SOUTH KOREAN WON	CASH	195,624.00	$	166.84
SWEDISH KRONA	CASH	10,138.54	$	1,202.59
SWEDISH KRONA	CASH	0.02	$	-
SWEDISH KRONA	CASH	97.71	$	11.59
SWEDISH KRONA	CASH	150.82	$	17.89
SWEDISH KRONA	CASH	0.67	$	0.08
SWEDISH KRONA	CASH	(0.04)	$	-
SWEDISH KRONA	CASH	522,240.50	$	61,945.83
SWEDISH KRONA	CASH	5.00	$	0.59
SWEDISH KRONA	CASH	7,179.51	$	851.60
SWISS FRANC	CASH	942.32	$	941.38
SWISS FRANC	CASH	57.46	$	57.40
SWISS FRANC	CASH	0.05	$	0.05
SWISS FRANC	CASH	7.66	$	7.65
SWISS FRANC	CASH	54.00	$	53.95
SWISS FRANC	CASH	6,708.26	$	6,701.56
SWISS FRANC	CASH	1.97	$	1.97
SWISS FRANC	CASH	6,136.03	$	6,129.90
TURKISH LIRA	CASH	4,574.61	$	1,567.26
UAE DIRHAM	CASH	441.82	$	120.29
YUAN RENMINBI	CASH	0.01	$	-
AMSTERDAM IDX FUT JAN16	FUTURE	1,600.00	$	-
AMSTERDAM IDX FUT JAN16	FUTURE	(4,800.00)	$	-
CAC40 10 EURO FUT JAN16	FUTURE	910.00	$	-
CAC40 10 EURO FUT JAN16	FUTURE	1,050.00	$	-
DAX INDEX FUTURE MAR16	FUTURE	925.00	$	-
DAX INDEX FUTURE MAR16	FUTURE	300.00	$	-
FTSE 100 IDX FUT MAR16	FUTURE	700.00	$	-
FTSE 100 IDX FUT MAR16	FUTURE	(580.00)	$	-
FTSE/MIB IDX FUT MAR16	FUTURE	105.00	$	-
FTSE/MIB IDX FUT MAR16	FUTURE	(110.00)	$	-
HANG SENG IDX FUT JAN16	FUTURE	350.00	$	-
HANG SENG IDX FUT JAN16	FUTURE	4,850.00	$	-
IBEX 35 INDX FUTR JAN16	FUTURE	140.00	$	-
IBEX 35 INDX FUTR JAN16	FUTURE	560.00	$	-
MINI MSCI EMG MKT MAR16	FUTURE	4,500.00	$	-
MSCI SING IX ETS JAN16	FUTURE	14,400.00	$	-
OMXS30 IND FUTURE JAN16	FUTURE	(11,400.00)	$	-
S+P/TSX 60 IX FUT MAR16	FUTURE	4,200.00	$	-
S+P/TSX 60 IX FUT MAR16	FUTURE	(9,600.00)	$	-
SPI 200 FUTURES MAR16	FUTURE	550.00	$	-
SPI 200 FUTURES MAR16	FUTURE	3,475.00	$	-
TOPIX INDX FUTR MAR16	FUTURE	820,000.00	$	-
TOPIX INDX FUTR MAR16	FUTURE	(410,000.00)	$	-
Total International Equity			**$**	**8,339,556,813.00**
Assigned Risk				
ABBOTT LABORATORIES	EQUITY	11,678.00	$	524,458.98

ADVANCE AUTO PARTS INC	EQUITY	726.00	$	109,270.26
ALEXION PHARMACEUTICALS INC	EQUITY	2,724.00	$	519,603.00
ALLERGAN PLC	EQUITY	6,126.00	$	1,914,375.00
ALPHABET INC CL A	EQUITY	1,049.00	$	816,132.49
ALPHABET INC CL C	EQUITY	1,216.00	$	922,798.08
AMAZON.COM INC	EQUITY	1,230.00	$	831,344.70
AMERICAN INTERNATIONAL GROUP	EQUITY	4,101.00	$	254,138.97
AMERICAN TOWER CORP	EQUITY	10,217.00	$	990,538.15
AMERIPRISE FINANCIAL INC	EQUITY	6,201.00	$	659,910.42
AMGEN INC	EQUITY	9,607.00	$	1,559,504.31
APPLE INC	EQUITY	13,087.00	$	1,377,537.62
APPLIED MATERIALS INC	EQUITY	35,768.00	$	667,788.56
ARCHER DANIELS MIDLAND CO	EQUITY	12,486.00	$	457,986.48
BAIDU INC SPON ADR	EQUITY	3,503.00	$	662,207.12
BANK OF AMERICA CORP	EQUITY	66,410.00	$	1,117,680.30
BOEING CO/THE	EQUITY	1,921.00	$	277,757.39
BOSTON SCIENTIFIC CORP	EQUITY	40,611.00	$	748,866.84
CALPINE CORP	EQUITY	6,965.00	$	100,783.55
CARDINAL HEALTH INC	EQUITY	4,303.00	$	384,128.81
CBS CORP CLASS B NON VOTING	EQUITY	3,162.00	$	149,025.06
CENOVUS ENERGY INC	EQUITY	22,273.00	$	281,085.26
CHEVRON CORP	EQUITY	5,731.00	$	515,560.76
CHUBB LTD	EQUITY	4,895.00	$	571,980.75
CISCO SYSTEMS INC	EQUITY	44,394.00	$	1,205,519.07
CITIGROUP INC	EQUITY	2,917.00	$	150,954.75
CME GROUP INC	EQUITY	6,566.00	$	594,879.60
COGNIZANT TECH SOLUTIONS A	EQUITY	3,243.00	$	194,644.86
COMCAST CORP CLASS A	EQUITY	28,063.00	$	1,583,595.09
COOPER COS INC/THE	EQUITY	2,384.00	$	319,932.80
CSX CORP	EQUITY	4,130.00	$	107,173.50
CVS HEALTH CORP	EQUITY	1,784.00	$	174,421.68
DELPHI AUTOMOTIVE PLC	EQUITY	4,451.00	$	381,584.23
DELTA AIR LINES INC	EQUITY	11,464.00	$	581,110.16
DISCOVER FINANCIAL SERVICES	EQUITY	14,738.00	$	790,251.56
DOLLAR GENERAL CORP	EQUITY	5,656.00	$	406,496.72
DOMINION RESOURCES INC/VA	EQUITY	6,472.00	$	437,766.08
DOW CHEMICAL CO W/D	EQUITY	1,707.00	$	87,876.36
EBAY INC	EQUITY	21,252.00	$	584,004.96
EXTRA SPACE STORAGE INC	EQUITY	1,873.00	$	165,217.33
EXXON MOBIL CORP	EQUITY	15,678.00	$	1,222,100.10
FACEBOOK INC A	EQUITY	4,136.00	$	432,873.76
FIRST REPUBLIC BANK/CA	EQUITY	1,804.00	$	119,172.24
FORD MOTOR CO	EQUITY	24,325.00	$	342,739.25
GENERAL DYNAMICS CORP	EQUITY	3,058.00	$	420,046.88
GENERAL ELECTRIC CO W/D	EQUITY	30,288.00	$	943,471.20
GILEAD SCIENCES INC	EQUITY	8,401.00	$	850,097.19
HARTFORD FINANCIAL SVCS GRP	EQUITY	17,584.00	$	764,200.64
HESS CORP	EQUITY	11,652.00	$	564,888.96
HEXCEL CORP	EQUITY	9,120.00	$	423,624.00

HONEYWELL INTERNATIONAL INC	EQUITY	6,510.00	$	674,240.70
HP INC	EQUITY	29,707.00	$	351,730.88
INGERSOLL RAND PLC	EQUITY	13,148.00	$	726,952.92
INTUIT INC	EQUITY	4,379.00	$	422,573.50
INVESCO LTD	EQUITY	24,532.00	$	821,331.36
JOHNSON + JOHNSON	EQUITY	12,307.00	$	1,264,175.04
JPMORGAN CHASE + CO	EQUITY	21,969.00	$	1,450,613.07
LAS VEGAS SANDS CORP	EQUITY	4,038.00	$	177,025.92
LIBERTY GLOBAL PLC SERIES C	EQUITY	15,329.00	$	624,963.33
LINCOLN NATIONAL CORP	EQUITY	5,351.00	$	268,941.26
LINKEDIN CORP A	EQUITY	1,168.00	$	262,893.44
LOWE S COS INC	EQUITY	12,716.00	$	966,924.64
MARATHON OIL CORP	EQUITY	8,835.00	$	111,232.65
MCGRAW HILL FINANCIAL INC	EQUITY	5,839.00	$	575,608.62
MEDTRONIC PLC	EQUITY	15,793.00	$	1,214,797.56
MERCK + CO. INC.	EQUITY	19,219.00	$	1,015,147.58
MICROSOFT CORP	EQUITY	6,462.00	$	358,511.76
MONDELEZ INTERNATIONAL INC A	EQUITY	13,341.00	$	598,210.44
MONSANTO CO	EQUITY	5,108.00	$	503,240.16
NEXTERA ENERGY INC	EQUITY	3,713.00	$	385,743.57
NIELSEN HOLDINGS PLC	EQUITY	15,336.00	$	714,657.60
OCCIDENTAL PETROLEUM CORP	EQUITY	11,120.00	$	751,823.20
ORACLE CORP	EQUITY	9,976.00	$	364,423.28
PACKAGING CORP OF AMERICA	EQUITY	1,705.00	$	107,500.25
PAYPAL HOLDINGS INC	EQUITY	8,757.00	$	317,003.40
PEPSICO INC	EQUITY	11,408.00	$	1,139,887.36
PFIZER INC	EQUITY	19,071.00	$	615,611.88
PROCTER + GAMBLE CO/THE	EQUITY	2,204.00	$	175,019.64
QUALCOMM INC	EQUITY	19,833.00	$	991,352.51
SCHLUMBERGER LTD	EQUITY	10,651.00	$	742,907.25
SCHWAB (CHARLES) CORP	EQUITY	17,518.00	$	576,867.74
SIRIUS XM HOLDINGS INC	EQUITY	63,401.00	$	258,042.07
SPDR S+P500 ETF TRUST	EQUITY	392.00	$	79,924.88
STATE STREET CORP	EQUITY	12,114.00	$	803,885.04
STRYKER CORP	EQUITY	2,135.00	$	198,426.90
TIME WARNER INC	EQUITY	10,583.00	$	684,402.61
UNITED PARCEL SERVICE CL B	EQUITY	1,945.00	$	187,167.35
UNITED RENTALS INC	EQUITY	5,840.00	$	423,633.60
VERIZON COMMUNICATIONS INC	EQUITY	6,811.00	$	314,804.42
VISA INC CLASS A SHARES	EQUITY	10,703.00	$	830,017.65
VMWARE INC CLASS A	EQUITY	3,004.00	$	169,936.28
WALT DISNEY CO/THE	EQUITY	4,671.00	$	490,828.68
WELLS FARGO + CO	EQUITY	20,780.00	$	1,129,600.80
WESTERN DIGITAL CORP	EQUITY	7,787.00	$	467,609.35
CONNECTICUT ST	FIXED INCOME	2,000,000.00	$	2,100,580.00
CONNECTICUT ST	FIXED INCOME	1,000,000.00	$	1,024,260.00
FANNIE MAE	FIXED INCOME	7,000,000.00	$	6,941,683.00
FANNIEMAE ACES	FIXED INCOME	3,193,332.80	$	3,185,879.88
FANNIEMAE ACES	FIXED INCOME	1,401,263.52	$	1,420,753.55

FANNIEMAE ACES	FIXED INCOME	3,294,221.44	$	3,290,291.76
FANNIEMAE ACES	FIXED INCOME	2,500,000.00	$	2,515,886.75
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	1,600,000.00	$	1,625,520.32
FNMA POOL AM4989	FIXED INCOME	2,403,614.68	$	2,398,882.66
FNMA POOL AM6161	FIXED INCOME	2,191,776.19	$	2,224,402.01
FNMA POOL AM6602	FIXED INCOME	2,000,000.00	$	2,020,890.30
FREDDIE MAC	FIXED INCOME	2,300,000.00	$	2,290,744.80
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	4,980,080.00
US TREASURY N/B	FIXED INCOME	4,700,000.00	$	4,697,612.40
US TREASURY N/B	FIXED INCOME	7,000,000.00	$	6,939,569.00
US TREASURY N/B	FIXED INCOME	6,000,000.00	$	5,975,388.00
US TREASURY N/B	FIXED INCOME	4,250,000.00	$	4,143,915.75
US TREASURY N/B	FIXED INCOME	6,500,000.00	$	6,425,100.50
US TREASURY N/B	FIXED INCOME	11,000,000.00	$	10,805,784.00
US TREASURY N/B	FIXED INCOME	14,100,000.00	$	14,108,812.50
US TREASURY N/B	FIXED INCOME	4,875,000.00	$	5,065,047.00
US TREASURY N/B	FIXED INCOME	-	$	-
US TREASURY N/B	FIXED INCOME	7,000,000.00	$	7,444,612.00
US TREASURY N/B	FIXED INCOME	8,750,000.00	$	8,996,435.00
US TREASURY N/B	FIXED INCOME	1,700,000.00	$	1,720,121.20
US TREASURY N/B	FIXED INCOME	8,100,000.00	$	8,125,312.50
US TREASURY N/B	FIXED INCOME	3,250,000.00	$	3,259,522.50
US TREASURY N/B	FIXED INCOME	1,700,000.00	$	1,700,132.60
US TREASURY N/B	FIXED INCOME	8,000,000.00	$	8,014,376.00
US TREASURY N/B	FIXED INCOME	12,800,000.00	$	12,819,993.60
US TREASURY N/B	FIXED INCOME	7,000,000.00	$	7,019,964.00
US TREASURY N/B	FIXED INCOME	2,650,000.00	$	2,648,860.50
US TREASURY N/B	FIXED INCOME	7,750,000.00	$	7,663,417.00
US TREASURY N/B	FIXED INCOME	5,530,000.00	$	5,484,206.07
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	4,966,210.00
US TREASURY N/B	FIXED INCOME	9,500,000.00	$	9,452,500.00
US TREASURY N/B	FIXED INCOME	3,000,000.00	$	2,982,540.00
US TREASURY N/B	FIXED INCOME	8,000,000.00	$	7,897,184.00
US TREASURY N/B	FIXED INCOME	4,935,000.00	$	4,807,963.23
US TREASURY N/B	FIXED INCOME	4,000,000.00	$	3,942,500.00
US TREASURY N/B	FIXED INCOME	2,000,000.00	$	2,051,954.00
US TREASURY N/B	FIXED INCOME	3,250,000.00	$	3,391,807.25
US TREASURY N/B	FIXED INCOME	6,000,000.00	$	5,989,920.00
US TREASURY N/B	FIXED INCOME	3,000,000.00	$	3,124,806.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	5,041,600.00
US TREASURY N/B	FIXED INCOME	8,000,000.00	$	8,007,504.00
US TREASURY N/B	FIXED INCOME	1,000,000.00	$	996,875.00
US TREASURY N/B	FIXED INCOME	5,200,000.00	$	5,083,202.80
Total Assigned Risk			**$**	**292,387,901.40**
Internal Equity				
3M CO	EQUITY	57,539.00	$	8,667,674.96
ABBOTT LABORATORIES	EQUITY	139,342.00	$	6,257,849.22
ABBVIE INC	EQUITY	152,744.00	$	9,048,554.56

ACCENTURE PLC CL A	EQUITY	58,193.00	$	6,081,168.50
ACTIVISION BLIZZARD INC	EQUITY	47,150.00	$	1,825,176.50
ADOBE SYSTEMS INC	EQUITY	46,278.00	$	4,347,355.32
ADT CORP/THE	EQUITY	15,391.00	$	507,595.18
ADVANCE AUTO PARTS INC	EQUITY	6,810.00	$	1,024,973.10
AES CORP	EQUITY	63,140.00	$	604,249.80
AETNA INC	EQUITY	32,552.00	$	3,519,522.24
AFFILIATED MANAGERS GROUP	EQUITY	5,110.00	$	816,373.60
AFLAC INC	EQUITY	40,066.00	$	2,399,953.40
AGILENT TECHNOLOGIES INC	EQUITY	30,842.00	$	1,289,504.02
AGL RESOURCES INC	EQUITY	10,939.00	$	698,017.59
AIR PRODUCTS + CHEMICALS INC	EQUITY	18,155.00	$	2,362,147.05
AIRGAS INC	EQUITY	6,374.00	$	881,651.68
AKAMAI TECHNOLOGIES INC	EQUITY	16,599.00	$	873,605.37
ALCOA INC	EQUITY	122,436.00	$	1,208,443.32
ALEXION PHARMACEUTICALS INC	EQUITY	20,793.00	$	3,966,264.75
ALLEGION PLC	EQUITY	8,904.00	$	586,951.68
ALLERGAN PLC	EQUITY	36,585.00	$	11,432,812.50
ALLIANCE DATA SYSTEMS CORP	EQUITY	5,950.00	$	1,645,591.50
ALLSTATE CORP	EQUITY	36,148.00	$	2,244,429.32
ALPHABET INC CL A	EQUITY	26,933.00	$	20,954,143.33
ALPHABET INC CL C	EQUITY	27,431.00	$	20,816,837.28
ALTRIA GROUP INC	EQUITY	183,165.00	$	10,662,034.65
AMAZON.COM INC	EQUITY	35,934.00	$	24,287,431.26
AMEREN CORPORATION	EQUITY	22,705.00	$	981,537.15
AMERICAN AIRLINES GROUP INC	EQUITY	58,570.00	$	2,480,439.50
AMERICAN ELECTRIC POWER	EQUITY	45,890.00	$	2,674,010.30
AMERICAN EXPRESS CO	EQUITY	78,131.00	$	5,434,011.05
AMERICAN INTERNATIONAL GROUP	EQUITY	115,636.00	$	7,165,962.92
AMERICAN TOWER CORP	EQUITY	39,253.00	$	3,805,578.35
AMERIPRISE FINANCIAL INC	EQUITY	16,285.00	$	1,733,049.70
AMERISOURCEBERGEN CORP	EQUITY	18,229.00	$	1,890,529.59
AMETEK INC	EQUITY	22,470.00	$	1,204,167.30
AMGEN INC	EQUITY	70,383.00	$	11,425,272.39
AMPHENOL CORP CL A	EQUITY	28,906.00	$	1,509,760.38
ANADARKO PETROLEUM CORP	EQUITY	47,509.00	$	2,307,987.22
ANALOG DEVICES INC	EQUITY	28,976.00	$	1,602,952.32
ANTHEM INC	EQUITY	24,650.00	$	3,437,196.00
AON PLC	EQUITY	25,589.00	$	2,359,561.69
APACHE CORP	EQUITY	35,176.00	$	1,564,276.72
APARTMENT INVT + MGMT CO A	EQUITY	14,270.00	$	571,228.10
APPLE INC	EQUITY	520,993.00	$	54,839,723.18
APPLIED MATERIALS INC	EQUITY	107,362.00	$	2,004,448.54
ARCHER DANIELS MIDLAND CO	EQUITY	55,797.00	$	2,046,633.96
ASSURANT INC	EQUITY	6,414.00	$	516,583.56
AT+T INC	EQUITY	574,857.00	$	19,780,829.37
AUTODESK INC	EQUITY	20,865.00	$	1,271,304.45
AUTOMATIC DATA PROCESSING	EQUITY	43,048.00	$	3,647,026.56
AUTONATION INC	EQUITY	7,207.00	$	429,969.62

AUTOZONE INC	EQUITY	2,935.00	$	2,177,505.85
AVAGO TECHNOLOGIES LTD	EQUITY	24,470.00	$	3,551,820.50
AVALONBAY COMMUNITIES INC	EQUITY	12,784.00	$	2,353,917.92
AVERY DENNISON CORP	EQUITY	8,408.00	$	526,845.28
BAKER HUGHES INC	EQUITY	40,550.00	$	1,871,382.50
BALL CORP	EQUITY	12,787.00	$	929,998.51
BANK OF AMERICA CORP	EQUITY	972,638.00	$	16,369,497.54
BANK OF NEW YORK MELLON CORP	EQUITY	102,172.00	$	4,211,529.84
BAXALTA INC	EQUITY	50,519.00	$	1,971,756.57
BAXTER INTERNATIONAL INC	EQUITY	51,139.00	$	1,950,952.85
BB+T CORP	EQUITY	72,935.00	$	2,757,672.35
BECTON DICKINSON AND CO	EQUITY	19,733.00	$	3,040,657.97
BED BATH + BEYOND INC	EQUITY	15,587.00	$	752,072.75
BERKSHIRE HATHAWAY INC CL B	EQUITY	175,009.00	$	23,108,188.36
BEST BUY CO INC	EQUITY	27,847.00	$	847,941.15
BIOGEN INC	EQUITY	20,727.00	$	6,349,716.45
BLACKROCK INC	EQUITY	11,940.00	$	4,065,808.80
BOEING CO/THE	EQUITY	58,883.00	$	8,513,892.97
BORGWARNER INC	EQUITY	20,754.00	$	897,195.42
BOSTON PROPERTIES INC	EQUITY	14,164.00	$	1,806,476.56
BOSTON SCIENTIFIC CORP	EQUITY	125,683.00	$	2,317,594.52
BRISTOL MYERS SQUIBB CO	EQUITY	155,914.00	$	10,725,324.06
BROADCOM CORP CL A	EQUITY	52,435.00	$	3,031,791.70
BROWN FORMAN CORP CLASS B	EQUITY	9,453.00	$	938,493.84
C.H. ROBINSON WORLDWIDE INC	EQUITY	13,457.00	$	834,603.14
CA INC	EQUITY	29,132.00	$	832,009.92
CABLEVISION SYSTEMS NY GRP A	EQUITY	20,512.00	$	654,332.80
CABOT OIL + GAS CORP	EQUITY	38,650.00	$	683,718.50
CAMERON INTERNATIONAL CORP	EQUITY	17,876.00	$	1,129,763.20
CAMPBELL SOUP CO	EQUITY	16,640.00	$	874,432.00
CAPITAL ONE FINANCIAL CORP	EQUITY	49,673.00	$	3,585,397.14
CARDINAL HEALTH INC	EQUITY	30,639.00	$	2,735,143.53
CARMAX INC	EQUITY	18,931.00	$	1,021,706.07
CARNIVAL CORP	EQUITY	43,024.00	$	2,343,947.52
CATERPILLAR INC	EQUITY	54,407.00	$	3,697,499.72
CBRE GROUP INC A	EQUITY	26,917.00	$	930,789.86
CBS CORP CLASS B NON VOTING	EQUITY	40,490.00	$	1,908,293.70
CELGENE CORP	EQUITY	73,440.00	$	8,795,174.40
CENTERPOINT ENERGY INC	EQUITY	39,979.00	$	734,014.44
CENTURYLINK INC	EQUITY	51,296.00	$	1,290,607.36
CERNER CORP	EQUITY	28,458.00	$	1,712,317.86
CF INDUSTRIES HOLDINGS INC	EQUITY	21,850.00	$	891,698.50
CHESAPEAKE ENERGY CORP	EQUITY	48,361.00	$	217,624.50
CHEVRON CORP	EQUITY	175,873.00	$	15,821,535.08
CHIPOTLE MEXICAN GRILL INC	EQUITY	2,805.00	$	1,345,979.25
CHUBB CORP	EQUITY	21,387.00	$	2,836,771.68
CHUBB LTD	EQUITY	30,286.00	$	3,538,919.10
CHURCH + DWIGHT CO INC	EQUITY	12,200.00	$	1,035,536.00
CIGNA CORP	EQUITY	23,928.00	$	3,501,384.24

CIMAREX ENERGY CO	EQUITY	8,630.00	$	771,349.40
CINCINNATI FINANCIAL CORP	EQUITY	13,825.00	$	818,025.25
CINTAS CORP	EQUITY	8,262.00	$	752,255.10
CISCO SYSTEMS INC	EQUITY	474,270.00	$	12,878,801.85
CITIGROUP INC	EQUITY	278,373.00	$	14,405,802.75
CITRIX SYSTEMS INC	EQUITY	14,403.00	$	1,089,586.95
CLOROX COMPANY	EQUITY	12,184.00	$	1,545,296.72
CME GROUP INC	EQUITY	31,371.00	$	2,842,212.60
CMS ENERGY CORP	EQUITY	25,929.00	$	935,518.32
COACH INC	EQUITY	25,959.00	$	849,638.07
COCA COLA CO/THE	EQUITY	365,751.00	$	15,712,662.96
COCA COLA ENTERPRISES	EQUITY	19,571.00	$	963,676.04
COGNIZANT TECH SOLUTIONS A	EQUITY	56,842.00	$	3,411,656.84
COLGATE PALMOLIVE CO	EQUITY	83,618.00	$	5,570,631.16
COLUMBIA PIPELINE GROUP	EQUITY	36,195.00	$	723,900.00
COMCAST CORP CLASS A	EQUITY	228,202.00	$	12,877,438.86
COMERICA INC	EQUITY	16,581.00	$	693,583.23
CONAGRA FOODS INC	EQUITY	40,489.00	$	1,707,016.24
CONOCOPHILLIPS	EQUITY	115,338.00	$	5,385,131.22
CONSOL ENERGY INC	EQUITY	21,413.00	$	169,162.70
CONSOLIDATED EDISON INC	EQUITY	27,218.00	$	1,749,300.86
CONSTELLATION BRANDS INC A	EQUITY	16,171.00	$	2,303,397.24
CORNING INC	EQUITY	110,489.00	$	2,019,738.92
COSTCO WHOLESALE CORP	EQUITY	40,890.00	$	6,603,735.00
CR BARD INC	EQUITY	7,049.00	$	1,335,362.56
CROWN CASTLE INTL CORP	EQUITY	31,312.00	$	2,706,922.40
CSRA INC	EQUITY	12,985.00	$	389,550.00
CSX CORP	EQUITY	91,124.00	$	2,364,667.80
CUMMINS INC	EQUITY	15,678.00	$	1,379,820.78
CVS HEALTH CORP	EQUITY	103,550.00	$	10,124,083.50
DANAHER CORP W/D	EQUITY	55,738.00	$	5,176,945.44
DARDEN RESTAURANTS INC	EQUITY	10,566.00	$	672,420.24
DAVITA HEALTHCARE PARTNERS I	EQUITY	15,764.00	$	1,098,908.44
DEERE + CO	EQUITY	28,953.00	$	2,208,245.31
DELPHI AUTOMOTIVE PLC	EQUITY	26,432.00	$	2,266,015.36
DELTA AIR LINES INC	EQUITY	73,500.00	$	3,725,715.00
DENTSPLY INTERNATIONAL INC	EQUITY	13,136.00	$	799,325.60
DEVON ENERGY CORP	EQUITY	35,855.00	$	1,147,360.00
DIAMOND OFFSHORE DRILLING	EQUITY	5,974.00	$	126,051.40
DISCOVER FINANCIAL SERVICES	EQUITY	39,918.00	$	2,140,403.16
DISCOVERY COMMUNICATIONS A	EQUITY	13,625.00	$	363,515.00
DISCOVERY COMMUNICATIONS C	EQUITY	24,235.00	$	611,206.70
DOLLAR GENERAL CORP	EQUITY	27,373.00	$	1,967,297.51
DOLLAR TREE INC	EQUITY	21,829.00	$	1,685,635.38
DOMINION RESOURCES INC/VA	EQUITY	55,647.00	$	3,763,963.08
DOVER CORP	EQUITY	14,587.00	$	894,328.97
DOW CHEMICAL CO W/D	EQUITY	105,027.00	$	5,406,789.96
DR HORTON INC	EQUITY	30,626.00	$	980,950.78
DR PEPPER SNAPPLE GROUP INC	EQUITY	17,887.00	$	1,667,068.40

DTE ENERGY COMPANY	EQUITY	16,645.00	$	1,334,762.55
DU PONT (E.I.) DE NEMOURS	EQUITY	81,897.00	$	5,454,340.20
DUKE ENERGY CORP	EQUITY	64,132.00	$	4,578,383.48
DUN + BRADSTREET CORP	EQUITY	3,607.00	$	374,875.51
E TRADE FINANCIAL CORP	EQUITY	27,320.00	$	809,764.80
EASTMAN CHEMICAL CO	EQUITY	13,746.00	$	927,992.46
EATON CORP PLC	EQUITY	43,353.00	$	2,256,090.12
EBAY INC	EQUITY	103,173.00	$	2,835,194.04
ECOLAB INC	EQUITY	24,840.00	$	2,841,199.20
EDISON INTERNATIONAL	EQUITY	30,233.00	$	1,790,095.93
EDWARDS LIFESCIENCES CORP	EQUITY	20,072.00	$	1,585,286.56
ELECTRONIC ARTS INC	EQUITY	28,997.00	$	1,992,673.84
ELI LILLY + CO	EQUITY	91,172.00	$	7,682,152.72
EMC CORP/MA	EQUITY	181,177.00	$	4,652,625.36
EMERSON ELECTRIC CO	EQUITY	61,009.00	$	2,918,060.47
ENDO INTERNATIONAL PLC	EQUITY	19,380.00	$	1,186,443.60
ENSCO PLC CL A	EQUITY	21,712.00	$	334,147.68
ENTERGY CORP	EQUITY	16,539.00	$	1,130,606.04
EOG RESOURCES INC	EQUITY	51,408.00	$	3,639,172.32
EQT CORP	EQUITY	14,161.00	$	738,212.93
EQUIFAX INC	EQUITY	11,099.00	$	1,236,095.63
EQUINIX INC	EQUITY	5,810.00	$	1,756,944.00
EQUITY RESIDENTIAL	EQUITY	33,828.00	$	2,760,026.52
ESSEX PROPERTY TRUST INC	EQUITY	6,070.00	$	1,453,218.70
ESTEE LAUDER COMPANIES CL A	EQUITY	20,775.00	$	1,829,446.50
EVERSOURCE ENERGY	EQUITY	29,597.00	$	1,511,518.79
EXELON CORP	EQUITY	85,921.00	$	2,386,026.17
EXPEDIA INC	EQUITY	11,043.00	$	1,372,644.90
EXPEDITORS INTL WASH INC	EQUITY	17,724.00	$	799,352.40
EXPRESS SCRIPTS HOLDING CO	EQUITY	63,155.00	$	5,520,378.55
EXXON MOBIL CORP	EQUITY	388,940.00	$	30,317,873.00
F5 NETWORKS INC	EQUITY	6,569.00	$	636,930.24
FACEBOOK INC A	EQUITY	212,200.00	$	22,208,852.00
FASTENAL CO	EQUITY	26,975.00	$	1,101,119.50
FEDEX CORP	EQUITY	24,472.00	$	3,646,083.28
FIDELITY NATIONAL INFO SERV	EQUITY	25,941.00	$	1,572,024.60
FIFTH THIRD BANCORP	EQUITY	74,219.00	$	1,491,801.90
FIRST SOLAR INC	EQUITY	6,965.00	$	459,620.35
FIRSTENERGY CORP	EQUITY	39,520.00	$	1,253,969.60
FISERV INC	EQUITY	21,402.00	$	1,957,426.92
FLIR SYSTEMS INC	EQUITY	12,871.00	$	361,288.97
FLOWSERVE CORP	EQUITY	12,427.00	$	522,928.16
FLUOR CORP	EQUITY	13,194.00	$	623,020.68
FMC CORP	EQUITY	12,556.00	$	491,316.28
FMC TECHNOLOGIES INC	EQUITY	21,462.00	$	622,612.62
FORD MOTOR CO	EQUITY	364,240.00	$	5,132,141.60
FOSSIL GROUP INC	EQUITY	3,817.00	$	139,549.52
FRANKLIN RESOURCES INC	EQUITY	35,385.00	$	1,302,875.70
FREEPORT MCMORAN INC	EQUITY	107,984.00	$	731,051.68

FRONTIER COMMUNICATIONS CORP	EQUITY	109,149.00	$	509,725.83
GAMESTOP CORP CLASS A	EQUITY	10,079.00	$	282,615.16
GAP INC/THE	EQUITY	21,366.00	$	527,740.20
GARMIN LTD	EQUITY	11,263.00	$	418,645.71
GENERAL DYNAMICS CORP	EQUITY	27,788.00	$	3,816,959.68
GENERAL ELECTRIC CO W/D	EQUITY	881,885.00	$	27,470,717.75
GENERAL GROWTH PROPERTIES	EQUITY	54,310.00	$	1,477,775.10
GENERAL MILLS INC	EQUITY	55,833.00	$	3,219,330.78
GENERAL MOTORS CO	EQUITY	132,360.00	$	4,501,563.60
GENUINE PARTS CO	EQUITY	14,244.00	$	1,223,417.16
GILEAD SCIENCES INC	EQUITY	134,701.00	$	13,630,394.19
GOLDMAN SACHS GROUP INC	EQUITY	37,396.00	$	6,739,881.08
GOODYEAR TIRE + RUBBER CO	EQUITY	24,931.00	$	814,495.77
H+R BLOCK INC	EQUITY	21,855.00	$	727,990.05
HALLIBURTON CO	EQUITY	79,973.00	$	2,722,280.92
HANESBRANDS INC	EQUITY	36,580.00	$	1,076,549.40
HARLEY DAVIDSON INC	EQUITY	17,906.00	$	812,753.34
HARMAN INTERNATIONAL	EQUITY	6,672.00	$	628,569.12
HARRIS CORP	EQUITY	11,438.00	$	993,962.20
HARTFORD FINANCIAL SVCS GRP	EQUITY	38,542.00	$	1,675,035.32
HASBRO INC	EQUITY	10,325.00	$	695,492.00
HCA HOLDINGS INC	EQUITY	29,310.00	$	1,982,235.30
HCP INC	EQUITY	43,444.00	$	1,661,298.56
HELMERICH + PAYNE	EQUITY	10,079.00	$	539,730.45
HENRY SCHEIN INC	EQUITY	7,770.00	$	1,229,136.30
HERSHEY CO/THE	EQUITY	13,690.00	$	1,222,106.30
HESS CORP	EQUITY	22,461.00	$	1,088,909.28
HEWLETT PACKARD ENTERPRIS	EQUITY	167,677.00	$	2,548,690.40
HOME DEPOT INC	EQUITY	118,424.00	$	15,661,574.00
HONEYWELL INTERNATIONAL INC	EQUITY	72,030.00	$	7,460,147.10
HORMEL FOODS CORP	EQUITY	12,335.00	$	975,451.80
HOST HOTELS + RESORTS INC	EQUITY	70,265.00	$	1,077,865.10
HP INC	EQUITY	168,777.00	$	1,998,319.68
HUMANA INC	EQUITY	13,878.00	$	2,477,361.78
HUNT (JB) TRANSPRT SVCS INC	EQUITY	8,520.00	$	625,027.20
HUNTINGTON BANCSHARES INC	EQUITY	74,394.00	$	822,797.64
ILLINOIS TOOL WORKS	EQUITY	30,636.00	$	2,839,344.48
ILLUMINA INC	EQUITY	13,420.00	$	2,575,901.90
INGERSOLL RAND PLC	EQUITY	24,694.00	$	1,365,331.26
INTEL CORP	EQUITY	440,930.00	$	15,190,038.50
INTERCONTINENTAL EXCHANGE IN	EQUITY	10,580.00	$	2,711,230.80
INTERNATIONAL PAPER CO	EQUITY	38,793.00	$	1,462,496.10
INTERPUBLIC GROUP OF COS INC	EQUITY	38,121.00	$	887,456.88
INTL BUSINESS MACHINES CORP	EQUITY	83,677.00	$	11,515,628.74
INTL FLAVORS + FRAGRANCES	EQUITY	7,228.00	$	864,757.92
INTUIT INC	EQUITY	24,628.00	$	2,376,602.00
INTUITIVE SURGICAL INC	EQUITY	3,430.00	$	1,873,328.80
INVESCO LTD	EQUITY	39,765.00	$	1,331,332.20
IRON MOUNTAIN INC	EQUITY	17,815.00	$	481,183.15

JACOBS ENGINEERING GROUP INC	EQUITY	11,464.00	$	480,914.80
JM SMUCKER CO/THE	EQUITY	11,117.00	$	1,371,170.78
JOHNSON + JOHNSON	EQUITY	258,581.00	$	26,561,440.32
JOHNSON CONTROLS INC	EQUITY	60,865.00	$	2,403,558.85
JPMORGAN CHASE + CO	EQUITY	343,836.00	$	22,703,491.08
JUNIPER NETWORKS INC	EQUITY	33,175.00	$	915,630.00
KANSAS CITY SOUTHERN	EQUITY	10,020.00	$	748,193.40
KELLOGG CO	EQUITY	23,831.00	$	1,722,266.37
KEURIG GREEN MOUNTAIN INC	EQUITY	11,180.00	$	1,005,976.40
KEYCORP	EQUITY	78,106.00	$	1,030,218.14
KIMBERLY CLARK CORP	EQUITY	33,821.00	$	4,305,413.30
KIMCO REALTY CORP	EQUITY	38,601.00	$	1,021,382.46
KINDER MORGAN INC	EQUITY	171,029.00	$	2,551,752.68
KLA TENCOR CORP	EQUITY	14,786.00	$	1,025,409.10
KOHLS CORP	EQUITY	17,699.00	$	843,003.37
KRAFT HEINZ CO/THE	EQUITY	55,582.00	$	4,044,146.32
KROGER CO	EQUITY	90,958.00	$	3,804,773.14
L 3 COMMUNICATIONS HOLDINGS	EQUITY	7,577.00	$	905,527.27
L BRANDS INC	EQUITY	23,818.00	$	2,282,240.76
LABORATORY CRP OF AMER HLDGS	EQUITY	9,195.00	$	1,136,869.80
LAM RESEARCH CORP	EQUITY	14,788.00	$	1,174,462.96
LEGG MASON INC	EQUITY	10,166.00	$	398,812.18
LEGGETT + PLATT INC	EQUITY	12,691.00	$	533,275.82
LENNAR CORP A	EQUITY	16,499.00	$	806,966.09
LEUCADIA NATIONAL CORP	EQUITY	31,329.00	$	544,811.31
LEVEL 3 COMMUNICATIONS INC	EQUITY	26,730.00	$	1,453,042.80
LINCOLN NATIONAL CORP	EQUITY	23,287.00	$	1,170,404.62
LINEAR TECHNOLOGY CORP	EQUITY	22,129.00	$	939,818.63
LOCKHEED MARTIN CORP	EQUITY	24,585.00	$	5,338,632.75
LOEWS CORP	EQUITY	26,166.00	$	1,004,774.40
LOWE S COS INC	EQUITY	85,494.00	$	6,500,963.76
LYONDELLBASELL INDU CL A	EQUITY	33,558.00	$	2,916,190.20
M + T BANK CORP	EQUITY	14,908.00	$	1,806,551.44
MACERICH CO/THE	EQUITY	12,460.00	$	1,005,397.40
MACY S INC	EQUITY	29,327.00	$	1,025,858.46
MALLINCKRODT PLC	EQUITY	10,860.00	$	810,481.80
MARATHON OIL CORP	EQUITY	62,962.00	$	792,691.58
MARATHON PETROLEUM CORP	EQUITY	49,848.00	$	2,584,120.32
MARRIOTT INTERNATIONAL CL A	EQUITY	18,015.00	$	1,207,725.60
MARSH + MCLENNAN COS	EQUITY	48,781.00	$	2,704,906.45
MARTIN MARIETTA MATERIALS	EQUITY	6,180.00	$	844,064.40
MASCO CORP	EQUITY	31,416.00	$	889,072.80
MASTERCARD INC CLASS A	EQUITY	92,700.00	$	9,025,272.00
MATTEL INC	EQUITY	31,435.00	$	854,088.95
MCCORMICK + CO NON VTG SHRS	EQUITY	10,774.00	$	921,823.44
MCDONALD S CORP	EQUITY	85,836.00	$	10,140,665.04
MCGRAW HILL FINANCIAL INC	EQUITY	25,190.00	$	2,483,230.20
MCKESSON CORP	EQUITY	21,266.00	$	4,194,293.18
MEAD JOHNSON NUTRITION CO	EQUITY	18,657.00	$	1,472,970.15

MEDTRONIC PLC	EQUITY	131,384.00	$	10,106,057.28
MERCK + CO. INC.	EQUITY	261,024.00	$	13,787,287.68
METLIFE INC	EQUITY	103,799.00	$	5,004,149.79
MICHAEL KORS HOLDINGS LTD	EQUITY	17,200.00	$	689,032.00
MICROCHIP TECHNOLOGY INC	EQUITY	18,957.00	$	882,258.78
MICRON TECHNOLOGY INC	EQUITY	101,408.00	$	1,435,937.28
MICROSOFT CORP	EQUITY	746,438.00	$	41,412,380.24
MOHAWK INDUSTRIES INC	EQUITY	5,960.00	$	1,128,764.40
MOLSON COORS BREWING CO B	EQUITY	14,595.00	$	1,370,762.40
MONDELEZ INTERNATIONAL INC A	EQUITY	148,491.00	$	6,658,336.44
MONSANTO CO	EQUITY	40,907.00	$	4,030,157.64
MONSTER BEVERAGE CORP	EQUITY	14,102.00	$	2,100,633.92
MOODY S CORP	EQUITY	16,080.00	$	1,613,467.20
MORGAN STANLEY	EQUITY	141,079.00	$	4,487,722.99
MOSAIC CO/THE	EQUITY	31,312.00	$	863,898.08
MOTOROLA SOLUTIONS INC	EQUITY	14,733.00	$	1,008,473.85
MURPHY OIL CORP	EQUITY	15,136.00	$	339,803.20
MYLAN NV	EQUITY	38,591.00	$	2,086,615.37
NASDAQ INC	EQUITY	10,802.00	$	628,352.34
NATIONAL OILWELL VARCO INC	EQUITY	35,105.00	$	1,175,666.45
NAVIENT CORP	EQUITY	33,855.00	$	387,639.75
NETAPP INC	EQUITY	27,321.00	$	724,826.13
NETFLIX INC	EQUITY	39,945.00	$	4,568,909.10
NEWELL RUBBERMAID INC	EQUITY	25,203.00	$	1,110,948.24
NEWFIELD EXPLORATION CO	EQUITY	15,099.00	$	491,623.44
NEWMONT MINING CORP	EQUITY	49,182.00	$	884,784.18
NEWS CORP CLASS A	EQUITY	35,429.00	$	473,331.44
NEWS CORP CLASS B	EQUITY	10,010.00	$	139,739.60
NEXTERA ENERGY INC	EQUITY	42,749.00	$	4,441,193.61
NIELSEN HOLDINGS PLC	EQUITY	34,280.00	$	1,597,448.00
NIKE INC CL B	EQUITY	125,908.00	$	7,869,250.00
NISOURCE INC	EQUITY	29,495.00	$	575,447.45
NOBLE ENERGY INC	EQUITY	39,680.00	$	1,306,662.40
NORDSTROM INC	EQUITY	12,725.00	$	633,832.25
NORFOLK SOUTHERN CORP	EQUITY	27,976.00	$	2,366,489.84
NORTHERN TRUST CORP	EQUITY	20,259.00	$	1,460,471.31
NORTHROP GRUMMAN CORP	EQUITY	17,059.00	$	3,220,909.79
NRG ENERGY INC	EQUITY	29,309.00	$	344,966.93
NUCOR CORP	EQUITY	29,854.00	$	1,203,116.20
NVIDIA CORP	EQUITY	47,529.00	$	1,566,555.84
O REILLY AUTOMOTIVE INC	EQUITY	9,326.00	$	2,363,394.92
OCCIDENTAL PETROLEUM CORP	EQUITY	71,312.00	$	4,821,404.32
OMNICOM GROUP	EQUITY	22,769.00	$	1,722,702.54
ONEOK INC	EQUITY	19,463.00	$	479,957.58
ORACLE CORP	EQUITY	299,180.00	$	10,929,045.40
OWENS ILLINOIS INC	EQUITY	15,039.00	$	261,979.38
P G + E CORP	EQUITY	45,822.00	$	2,437,272.18
PACCAR INC	EQUITY	32,793.00	$	1,554,388.20
PARKER HANNIFIN CORP	EQUITY	12,730.00	$	1,234,555.40

PATTERSON COS INC	EQUITY	7,845.00	$	354,672.45
PAYCHEX INC	EQUITY	30,145.00	$	1,594,369.05
PAYPAL HOLDINGS INC	EQUITY	103,903.00	$	3,761,288.60
PENTAIR PLC	EQUITY	16,873.00	$	835,719.69
PEOPLE S UNITED FINANCIAL	EQUITY	29,035.00	$	468,915.25
PEPCO HOLDINGS INC	EQUITY	23,547.00	$	612,457.47
PEPSICO INC	EQUITY	136,461.00	$	13,635,183.12
PERKINELMER INC	EQUITY	10,568.00	$	566,127.76
PERRIGO CO PLC	EQUITY	13,569.00	$	1,963,434.30
PFIZER INC	EQUITY	576,821.00	$	18,619,781.88
PHILIP MORRIS INTERNATIONAL	EQUITY	144,794.00	$	12,728,840.54
PHILLIPS 66	EQUITY	44,469.00	$	3,637,564.20
PINNACLE WEST CAPITAL	EQUITY	10,110.00	$	651,892.80
PIONEER NATURAL RESOURCES CO	EQUITY	13,819.00	$	1,732,626.22
PITNEY BOWES INC	EQUITY	18,557.00	$	383,202.05
PLUM CREEK TIMBER CO	EQUITY	16,092.00	$	767,910.24
PNC FINANCIAL SERVICES GROUP	EQUITY	47,746.00	$	4,550,671.26
PPG INDUSTRIES INC	EQUITY	25,192.00	$	2,489,473.44
PPL CORP	EQUITY	62,793.00	$	2,143,125.09
PRAXAIR INC	EQUITY	26,597.00	$	2,723,532.80
PRECISION CASTPARTS CORP	EQUITY	12,739.00	$	2,955,575.39
PRICELINE GROUP INC/THE	EQUITY	4,751.00	$	6,057,287.45
PRINCIPAL FINANCIAL GROUP	EQUITY	25,364.00	$	1,140,872.72
PROCTER + GAMBLE CO/THE	EQUITY	254,234.00	$	20,188,721.94
PROGRESSIVE CORP	EQUITY	54,473.00	$	1,732,241.40
PROLOGIS INC	EQUITY	48,644.00	$	2,087,800.48
PRUDENTIAL FINANCIAL INC	EQUITY	42,027.00	$	3,421,418.07
PUBLIC SERVICE ENTERPRISE GP	EQUITY	47,271.00	$	1,828,914.99
PUBLIC STORAGE	EQUITY	13,744.00	$	3,404,388.80
PULTEGROUP INC	EQUITY	29,859.00	$	532,087.38
PVH CORP	EQUITY	7,535.00	$	554,952.75
QORVO INC	EQUITY	13,150.00	$	669,335.00
QUALCOMM INC	EQUITY	140,481.00	$	7,021,942.79
QUANTA SERVICES INC	EQUITY	15,115.00	$	306,078.75
QUEST DIAGNOSTICS INC	EQUITY	13,256.00	$	943,031.84
RALPH LAUREN CORP	EQUITY	5,387.00	$	600,542.76
RANGE RESOURCES CORP	EQUITY	15,540.00	$	382,439.40
RAYTHEON COMPANY	EQUITY	28,477.00	$	3,546,240.81
REALTY INCOME CORP	EQUITY	23,210.00	$	1,198,332.30
RED HAT INC	EQUITY	17,020.00	$	1,409,426.20
REGENERON PHARMACEUTICALS	EQUITY	7,040.00	$	3,821,804.80
REGIONS FINANCIAL CORP	EQUITY	121,952.00	$	1,170,739.20
REPUBLIC SERVICES INC	EQUITY	22,369.00	$	984,012.31
REYNOLDS AMERICAN INC	EQUITY	77,478.00	$	3,575,609.70
ROBERT HALF INTL INC	EQUITY	12,511.00	$	589,768.54
ROCKWELL AUTOMATION INC	EQUITY	12,624.00	$	1,295,348.64
ROCKWELL COLLINS INC	EQUITY	12,339.00	$	1,138,889.70
ROPER TECHNOLOGIES INC	EQUITY	9,386.00	$	1,781,368.94
ROSS STORES INC	EQUITY	37,858.00	$	2,037,138.98

ROYAL CARIBBEAN CRUISES LTD	EQUITY	15,970.00	$	1,616,323.70
RYDER SYSTEM INC	EQUITY	4,780.00	$	271,647.40
SALESFORCE.COM INC	EQUITY	58,294.00	$	4,570,249.60
SANDISK CORP	EQUITY	18,794.00	$	1,428,156.06
SCANA CORP	EQUITY	13,169.00	$	796,592.81
SCHLUMBERGER LTD	EQUITY	117,560.00	$	8,199,810.00
SCHWAB (CHARLES) CORP	EQUITY	111,959.00	$	3,686,809.87
SCRIPPS NETWORKS INTER CL A	EQUITY	8,978.00	$	495,675.38
SEAGATE TECHNOLOGY	EQUITY	28,021.00	$	1,027,249.86
SEALED AIR CORP	EQUITY	18,435.00	$	822,201.00
SEMPRA ENERGY	EQUITY	21,876.00	$	2,056,562.76
SHERWIN WILLIAMS CO/THE	EQUITY	7,319.00	$	1,900,012.40
SIGNET JEWELERS LTD	EQUITY	7,450.00	$	921,490.50
SIMON PROPERTY GROUP INC	EQUITY	28,758.00	$	5,591,705.52
SKYWORKS SOLUTIONS INC	EQUITY	17,580.00	$	1,350,671.40
SL GREEN REALTY CORP	EQUITY	9,160.00	$	1,034,896.80
SNAP ON INC	EQUITY	5,442.00	$	932,922.06
SOUTHERN CO/THE	EQUITY	84,971.00	$	3,975,793.09
SOUTHWEST AIRLINES CO	EQUITY	60,730.00	$	2,615,033.80
SOUTHWESTERN ENERGY CO	EQUITY	35,584.00	$	253,002.24
SPECTRA ENERGY CORP	EQUITY	62,753.00	$	1,502,306.82
ST JUDE MEDICAL INC	EQUITY	26,341.00	$	1,627,083.57
STANLEY BLACK + DECKER INC	EQUITY	14,203.00	$	1,515,886.19
STAPLES INC	EQUITY	59,815.00	$	566,448.05
STARBUCKS CORP	EQUITY	138,726.00	$	8,327,721.78
STARWOOD HOTELS + RESORTS	EQUITY	15,878.00	$	1,100,027.84
STATE STREET CORP	EQUITY	37,661.00	$	2,499,183.96
STERICYCLE INC	EQUITY	7,684.00	$	926,690.40
STRYKER CORP	EQUITY	29,409.00	$	2,733,272.46
SUNTRUST BANKS INC	EQUITY	47,657.00	$	2,041,625.88
SYMANTEC CORP	EQUITY	63,080.00	$	1,324,680.00
SYNCHRONY FINANCIAL	EQUITY	77,956.00	$	2,370,641.96
SYSCO CORP	EQUITY	48,753.00	$	1,998,873.00
T ROWE PRICE GROUP INC	EQUITY	23,428.00	$	1,674,867.72
TARGET CORP	EQUITY	57,589.00	$	4,181,537.29
TE CONNECTIVITY LTD	EQUITY	36,121.00	$	2,333,777.81
TECO ENERGY INC	EQUITY	21,962.00	$	585,287.30
TEGNA INC	EQUITY	21,061.00	$	537,476.72
TENET HEALTHCARE CORP	EQUITY	9,102.00	$	275,790.60
TERADATA CORP	EQUITY	12,404.00	$	327,713.68
TESORO CORP	EQUITY	11,268.00	$	1,187,309.16
TEXAS INSTRUMENTS INC	EQUITY	94,828.00	$	5,197,522.68
TEXTRON INC	EQUITY	25,543.00	$	1,073,061.43
THERMO FISHER SCIENTIFIC INC	EQUITY	37,265.00	$	5,286,040.25
TIFFANY + CO	EQUITY	10,147.00	$	774,114.63
TIME WARNER CABLE	EQUITY	26,222.00	$	4,866,540.98
TIME WARNER INC	EQUITY	74,666.00	$	4,828,650.22
TJX COMPANIES INC	EQUITY	62,611.00	$	4,439,746.01
TORCHMARK CORP	EQUITY	10,843.00	$	619,785.88

TOTAL SYSTEM SERVICES INC	EQUITY	15,728.00	$	783,254.40
TRACTOR SUPPLY COMPANY	EQUITY	12,770.00	$	1,091,835.00
TRANSOCEAN LTD	EQUITY	31,930.00	$	395,293.40
TRAVELERS COS INC/THE	EQUITY	28,448.00	$	3,210,641.28
TRIPADVISOR INC	EQUITY	10,433.00	$	889,413.25
TWENTY FIRST CENTURY FOX B	EQUITY	40,040.00	$	1,090,289.20
TWENTY FIRST CENTURY FOX A	EQUITY	109,386.00	$	2,970,923.76
TYCO INTERNATIONAL PLC	EQUITY	39,462.00	$	1,258,443.18
TYSON FOODS INC CL A	EQUITY	27,631.00	$	1,473,561.23
UNDER ARMOUR INC CLASS A	EQUITY	16,720.00	$	1,347,799.20
UNION PACIFIC CORP	EQUITY	79,828.00	$	6,242,549.60
UNITED CONTINENTAL HOLDINGS	EQUITY	34,840.00	$	1,996,332.00
UNITED PARCEL SERVICE CL B	EQUITY	64,923.00	$	6,247,540.29
UNITED RENTALS INC	EQUITY	8,840.00	$	641,253.60
UNITED TECHNOLOGIES CORP	EQUITY	76,936.00	$	7,391,241.52
UNITEDHEALTH GROUP INC	EQUITY	89,042.00	$	10,474,900.88
UNIVERSAL HEALTH SERVICES B	EQUITY	8,420.00	$	1,006,105.80
UNUM GROUP	EQUITY	22,937.00	$	763,572.73
URBAN OUTFITTERS INC	EQUITY	8,332.00	$	189,553.00
US BANCORP	EQUITY	153,788.00	$	6,562,133.96
VALERO ENERGY CORP	EQUITY	45,011.00	$	3,182,727.81
VARIAN MEDICAL SYSTEMS INC	EQUITY	9,232.00	$	745,945.60
VENTAS INC	EQUITY	31,095.00	$	1,754,690.85
VERISIGN INC	EQUITY	9,238.00	$	807,031.68
VERISK ANALYTICS INC	EQUITY	14,380.00	$	1,105,534.40
VERIZON COMMUNICATIONS INC	EQUITY	380,149.00	$	17,570,486.78
VERTEX PHARMACEUTICALS INC	EQUITY	22,690.00	$	2,855,082.70
VF CORP	EQUITY	31,714.00	$	1,974,196.50
VIACOM INC CLASS B	EQUITY	32,265.00	$	1,328,027.40
VISA INC CLASS A SHARES	EQUITY	181,878.00	$	14,104,638.90
VORNADO REALTY TRUST	EQUITY	16,488.00	$	1,648,140.48
VULCAN MATERIALS CO	EQUITY	12,294.00	$	1,167,561.18
WAL MART STORES INC	EQUITY	146,304.00	$	8,968,435.20
WALGREENS BOOTS ALLIANCE INC	EQUITY	81,420.00	$	6,933,320.10
WALT DISNEY CO/THE	EQUITY	142,132.00	$	14,935,230.56
WASTE MANAGEMENT INC	EQUITY	39,093.00	$	2,086,393.41
WATERS CORP	EQUITY	7,628.00	$	1,026,576.24
WEC ENERGY GROUP INC	EQUITY	29,342.00	$	1,505,538.02
WELLS FARGO + CO	EQUITY	434,154.00	$	23,600,611.44
WELLTOWER INC	EQUITY	33,059.00	$	2,249,003.77
WESTERN DIGITAL CORP	EQUITY	21,439.00	$	1,287,411.95
WESTERN UNION CO	EQUITY	47,499.00	$	850,707.09
WESTROCK CO	EQUITY	24,196.00	$	1,103,821.52
WEYERHAEUSER CO	EQUITY	47,662.00	$	1,428,906.76
WHIRLPOOL CORP	EQUITY	7,249.00	$	1,064,660.63
WHOLE FOODS MARKET INC	EQUITY	31,852.00	$	1,067,042.00
WILLIAMS COS INC	EQUITY	63,779.00	$	1,639,120.30
WW GRAINGER INC	EQUITY	5,409.00	$	1,095,809.31
WYNDHAM WORLDWIDE CORP	EQUITY	10,953.00	$	795,735.45

WYNN RESORTS LTD	EQUITY	7,618.00	$	527,089.42
XCEL ENERGY INC	EQUITY	47,467.00	$	1,704,539.97
XEROX CORP	EQUITY	88,954.00	$	945,581.02
XILINX INC	EQUITY	24,162.00	$	1,134,889.14
XL GROUP PLC	EQUITY	28,056.00	$	1,099,234.08
XYLEM INC	EQUITY	16,747.00	$	611,265.50
YAHOO INC	EQUITY	81,209.00	$	2,701,011.34
YUM BRANDS INC	EQUITY	40,105.00	$	2,929,670.25
ZIMMER BIOMET HOLDINGS INC	EQUITY	15,961.00	$	1,637,438.99
ZIONS BANCORPORATION	EQUITY	19,081.00	$	520,911.30
ZOETIS INC	EQUITY	42,600.00	$	2,041,392.00
TREASURY BILL	CASH EQUIVALENT	3,500,000.00	$	3,498,437.25
S+P500 EMINI FUT MAR16	FUTURE	35,450.00	$	-
Total Internal Equity			**$**	**1,675,088,459.12**
Internal Bond				
21ST CENTURY FOX AMERICA	FIXED INCOME	1,900,000.00	$	2,253,637.50
ISRAEL ST	FIXED INCOME	10,000,000.00	$	10,000,000.00
ACUITY BRANDS LIGHTING	FIXED INCOME	2,250,000.00	$	2,438,462.25
ADOBE SYSTEMS INC	FIXED INCOME	2,650,000.00	$	2,870,032.15
AGCO CORP	FIXED INCOME	2,750,000.00	$	2,961,964.50
AGILENT TECHNOLOGIES INC	FIXED INCOME	2,650,000.00	$	2,583,630.75
AGRIUM INC	FIXED INCOME	2,650,000.00	$	2,955,764.95
ALLEGHENY TECHNOLOGIES	FIXED INCOME	2,650,000.00	$	1,563,500.00
ALLSTATE CORP	FIXED INCOME	3,100,000.00	$	3,621,079.00
AMERICAN EXPRESS CO	FIXED INCOME	3,565,000.00	$	3,453,661.49
AMERICAN HOMES 4 RENT	FIXED INCOME	6,731,150.95	$	6,715,048.69
AMERICAN HOMES 4 RENT	FIXED INCOME	1,750,000.00	$	1.75
AMERICAN HONDA FINANCE	FIXED INCOME	6,000,000.00	$	5,964,996.00
APPLE INC	FIXED INCOME	3,000,000.00	$	3,029,133.00
ARROW ELECTRONICS INC	FIXED INCOME	2,850,000.00	$	3,097,425.60
AT+T INC	FIXED INCOME	3,000,000.00	$	2,954,472.00
AT+T INC	FIXED INCOME	2,650,000.00	$	2,597,736.70
AUTODESK INC	FIXED INCOME	2,700,000.00	$	2,622,728.70
AVALONBAY COMMUNITIES	FIXED INCOME	2,550,000.00	$	2,894,012.85
AVNET INC	FIXED INCOME	2,700,000.00	$	2,929,818.60
BANK OF AMERICA CORP	FIXED INCOME	2,700,000.00	$	2,657,677.50
BANK OF AMERICA CORP	FIXED INCOME	10,000,000.00	$	10,227,150.00
BANK OF NY MELLON CORP	FIXED INCOME	5,000,000.00	$	5,009,420.00
BB+T CORPORATION	FIXED INCOME	5,000,000.00	$	4,956,830.00
BERKSHIRE HATHAWAY INC	FIXED INCOME	3,550,000.00	$	3,617,016.90
BEST BUY CO INC	FIXED INCOME	3,000,000.00	$	3,105,000.00
BORGWARNER INC	FIXED INCOME	2,700,000.00	$	2,889,955.80
BOSTON PROPERTIES LP	FIXED INCOME	2,650,000.00	$	2,704,250.80
CABELA S MASTER CREDIT CARD TR	FIXED INCOME	5,000,000.00	$	4,927,897.00
CAMDEN PROPERTY TRUST	FIXED INCOME	2,560,000.00	$	2,757,550.08
CARGILL INC	FIXED INCOME	3,500,000.00	$	3,510,853.50
CARLISLE COS INC	FIXED INCOME	2,950,000.00	$	3,142,428.50
CARPENTER TECHNOLOGY	FIXED INCOME	3,000,000.00	$	3,016,851.00

CASE NEW HOLLAND INDUSTR	FIXED INCOME	3,100,000.00	$	3,278,250.00
CATERPILLAR FINANCIAL SE	FIXED INCOME	5,000,000.00	$	5,013,305.00
CF INDUSTRIES INC	FIXED INCOME	1,750,000.00	$	1,896,161.75
CF INDUSTRIES INC	FIXED INCOME	1,350,000.00	$	1,523,360.25
CHASE ISSUANCE TRUST	FIXED INCOME	8,790,000.00	$	8,746,688.15
CHEVRON CORP	FIXED INCOME	5,000,000.00	$	4,961,135.00
CHEVRON CORP	FIXED INCOME	5,000,000.00	$	4,831,560.00
CITIBANK CREDIT CARD ISSUANCE	FIXED INCOME	5,000,000.00	$	4,995,653.50
CITICORP MORTGAGE SECURITIES,	FIXED INCOME	160,046.95	$	139,006.47
CITIFINANCIAL CREDIT CO	FIXED INCOME	1,800,000.00	$	2,320,783.20
CITIGROUP INC	FIXED INCOME	5,000,000.00	$	4,959,585.00
CLEVELAND ELECTRIC ILLUM	FIXED INCOME	5,357,000.00	$	6,032,206.99
COMM MORTGAGE TRUST	FIXED INCOME	5,000,000.00	$	5,099,190.50
COMM MORTGAGE TRUST	FIXED INCOME	3,000,000.00	$	3,071,910.30
CON WAY INC	FIXED INCOME	2,650,000.00	$	2,681,251.45
CONOCOPHILLIPS COMPANY	FIXED INCOME	5,000,000.00	$	4,925,950.00
CONSECO FINANCIAL CORP	FIXED INCOME	180,886.82	$	182,211.69
CONSTELLATION BRANDS INC	FIXED INCOME	3,340,000.00	$	3,456,900.00
CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	3,310,615.48	$	2,805,533.08
CSC HOLDINGS LLC	FIXED INCOME	1,000,000.00	$	1,052,500.00
CYTEC INDUSTRIES INC	FIXED INCOME	2,650,000.00	$	2,498,226.55
D.R. HORTON INC	FIXED INCOME	2,600,000.00	$	2,626,000.00
DIRECTV HOLDINGS/FING	FIXED INCOME	2,650,000.00	$	2,869,968.55
DISCOVER CARD EXECUTION NOTE T	FIXED INCOME	8,000,000.00	$	7,983,413.60
DOW CHEMICAL CO/THE	FIXED INCOME	2,650,000.00	$	2,536,887.40
ERP OPERATING LP	FIXED INCOME	2,650,000.00	$	2,875,994.65
FAMILY DOLLAR STORES INC	FIXED INCOME	2,199,000.00	$	2,251,391.18
FANNIE MAE	FIXED INCOME	701,966.98	$	756,491.42
FANNIE MAE	FIXED INCOME	866,782.20	$	970,366.40
FANNIE MAE	FIXED INCOME	480,000.00	$	407,896.61
FANNIE MAE	FIXED INCOME	6,300,000.00	$	5,805,158.94
FANNIE MAE	FIXED INCOME	2,106,854.00	$	2,119,887.63
FANNIE MAE	FIXED INCOME	6,203,000.00	$	5,799,883.16
FANNIE MAE	FIXED INCOME	28,169.63	$	31,017.50
FANNIE MAE	FIXED INCOME	324,530.58	$	361,716.98
FANNIE MAE	FIXED INCOME	1,684,704.92	$	1,852,693.25
FANNIE MAE	FIXED INCOME	511,797.43	$	544,533.27
FANNIE MAE	FIXED INCOME	440,340.51	$	451,570.87
FANNIE MAE	FIXED INCOME	2,545,947.30	$	2,636,420.08
FANNIE MAE	FIXED INCOME	3,957,000.00	$	3,461,691.63
FANNIE MAE	FIXED INCOME	2,173,000.00	$	1,827,708.13
FANNIE MAE	FIXED INCOME	1,632,071.00	$	1,587,376.25
FANNIE MAE	FIXED INCOME	2,000,000.00	$	1,668,206.40
FANNIE MAE	FIXED INCOME	2,469,000.00	$	2,302,663.96
FANNIE MAE	FIXED INCOME	1,724,000.00	$	1,552,185.99
FANNIE MAE	FIXED INCOME	605,000.00	$	575,964.96
FANNIE MAE	FIXED INCOME	3,119,367.06	$	3,478,378.45
FANNIE MAE	FIXED INCOME	1,491,000.00	$	1,649,770.33
FANNIE MAE	FIXED INCOME	355,885.58	$	366,310.00

FANNIE MAE	FIXED INCOME	163,925.29	$	176,654.06
FED HM LN PC POOL C80038	FIXED INCOME	19,485.22	$	21,526.48
FEDERAL FARM CREDIT BANK	FIXED INCOME	32,500,000.00	$	32,355,180.00
FEDERAL HOME LOAN BANK	FIXED INCOME	25,000,000.00	$	25,337,750.00
FEDERAL HOME LOAN BANK	FIXED INCOME	40,000,000.00	$	39,981,080.00
FEDERAL REALTY INVS TRST	FIXED INCOME	800,000.00	$	790,075.20
FEDERAL REALTY INVS TRST	FIXED INCOME	2,277,000.00	$	2,571,315.91
FEDEX CORP	FIXED INCOME	1,800,000.00	$	1,753,468.20
FIFTH THIRD BANCORP	FIXED INCOME	2,200,000.00	$	2,229,535.00
FLOWSERVE CORPORATION	FIXED INCOME	2,750,000.00	$	2,671,003.50
FMC CORP	FIXED INCOME	1,000,000.00	$	1,075,051.00
FMC CORP	FIXED INCOME	2,700,000.00	$	2,664,281.70
FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	10,000,000.00	$	9,945,158.00
FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	3,000,000.00	$	2,962,162.50
FREDDIE MAC	FIXED INCOME	506,000.00	$	545,678.19
FREDDIE MAC	FIXED INCOME	3,221,000.00	$	3,467,323.40
FREDDIE MAC	FIXED INCOME	683,326.16	$	724,781.99
FREDDIE MAC	FIXED INCOME	1,601,685.46	$	1,699,140.33
FREDDIE MAC	FIXED INCOME	3,828,818.43	$	4,063,009.64
FREDDIE MAC	FIXED INCOME	7,357,460.24	$	7,970,541.22
FREDDIE MAC	FIXED INCOME	3,918,621.70	$	4,155,821.75
FREDDIE MAC	FIXED INCOME	5,425,527.38	$	5,830,448.05
FREDDIE MAC	FIXED INCOME	815,341.16	$	844,408.89
FREDDIE MAC	FIXED INCOME	1,473,446.70	$	1,565,025.54
FREDDIE MAC	FIXED INCOME	844,782.05	$	865,686.60
FREDDIE MAC	FIXED INCOME	512,997.71	$	529,511.21
FREDDIE MAC	FIXED INCOME	4,000,000.00	$	4,001,080.00
FREDDIE MAC	FIXED INCOME	3,262,003.00	$	2,786,406.22
FREDDIE MAC	FIXED INCOME	1,746,000.00	$	1,680,177.72
FREDDIE MAC	FIXED INCOME	317,689.99	$	355,719.52
FREDDIE MAC	FIXED INCOME	3,203,301.90	$	3,477,239.63
FREDDIE MAC	FIXED INCOME	2,700,500.00	$	2,917,103.05
FREDDIE MAC	FIXED INCOME	2,048,000.00	$	2,198,621.18
FREDDIE MAC	FIXED INCOME	5,257,135.58	$	5,573,146.73
FREDDIE MAC	FIXED INCOME	1,948,704.39	$	2,064,831.39
FREDDIE MAC	FIXED INCOME	1,561,138.51	$	1,694,444.75
FREDDIE MAC	FIXED INCOME	9,464,158.27	$	10,064,237.96
FREDDIE MAC	FIXED INCOME	6,049,335.00	$	4,947,135.88
FREDDIE MAC	FIXED INCOME	4,171,360.00	$	3,604,046.28
FREDDIE MAC	FIXED INCOME	6,500,000.00	$	5,424,898.70
FREDDIE MAC	FIXED INCOME	1,063,000.00	$	1,107,385.88
FREDDIE MAC	FIXED INCOME	8,142,883.35	$	6,618,573.04
FREDDIE MAC	FIXED INCOME	2,481,504.00	$	2,003,347.21
FREDDIE MAC	FIXED INCOME	236,424.79	$	266,900.68
FREDDIE MAC	FIXED INCOME	177,795.90	$	185,666.18
FREDDIE MAC	FIXED INCOME	561,745.68	$	602,302.82
FREDDIE MAC	FIXED INCOME	-	$	-
FREDDIE MAC	FIXED INCOME	179,903.40	$	185,505.79
FREDDIE MAC	FIXED INCOME	1,699,627.77	$	1,750,794.55

GE DEALER FLOORPLAN MASTER NOT	FIXED INCOME	10,000,000.00	$	10,012,149.00
GENERAL ELECTRIC CO	FIXED INCOME	5,000,000.00	$	4,254,610.00
GNMA II POOL 000623	FIXED INCOME	547.02	$	550.32
GNMA POOL 327378	FIXED INCOME	5,057.88	$	5,176.27
GOLDMAN SACHS GROUP INC	FIXED INCOME	850,000.00	$	910,298.15
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,100,000.00	$	3,503,341.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	5,000,000.00	$	5,044,375.00
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	240,455.00	$	194,144.95
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	858,000.00	$	827,949.32
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,611,000.00	$	2,475,425.65
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,705,714.66	$	1,942,169.35
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	3,652,585.55	$	3,807,514.35
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,739,000.00	$	2,555,201.32
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,426,000.00	$	2,418,824.13
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	262,000.00	$	204,641.10
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	407,187.12	$	471,235.25
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	521,540.04	$	564,219.54
HARLEY DAVIDSON FUNDING	FIXED INCOME	3,200,000.00	$	3,550,976.00
HOME DEPOT INC	FIXED INCOME	2,600,000.00	$	2,618,283.20
HP INC	FIXED INCOME	2,650,000.00	$	2,639,977.70
HYATT HOTELS CORP	FIXED INCOME	2,650,000.00	$	2,516,270.40
HYUNDAI AUTO RECEIVABLES TRUST	FIXED INCOME	2,520,000.00	$	2,491,206.23
IBM CORP	FIXED INCOME	2,000,000.00	$	2,145,164.00
INGRAM MICRO INC	FIXED INCOME	2,650,000.00	$	2,673,815.55
INTEL CORP	FIXED INCOME	2,650,000.00	$	2,637,481.40
INTERPUBLIC GROUP COS	FIXED INCOME	2,650,000.00	$	2,653,845.15
JABIL CIRCUIT INC	FIXED INCOME	1,000,000.00	$	1,101,250.00
JABIL CIRCUIT INC	FIXED INCOME	1,650,000.00	$	1,732,500.00
JOHNSON CONTROLS INC	FIXED INCOME	2,650,000.00	$	2,723,980.05
JPMORGAN CHASE + CO	FIXED INCOME	1,000,000.00	$	1,274,563.00
JPMORGAN CHASE + CO	FIXED INCOME	2,000,000.00	$	2,160,308.00
KIMCO REALTY CORP	FIXED INCOME	1,500,000.00	$	1,575,967.50
KIMCO REALTY CORP	FIXED INCOME	1,350,000.00	$	1,307,043.00
LIBERTY PROPERTY LP	FIXED INCOME	2,875,000.00	$	2,907,752.00
LYONDELLBASELL IND NV	FIXED INCOME	2,650,000.00	$	2,819,067.35
MACYS RETAIL HLDGS INC	FIXED INCOME	2,650,000.00	$	2,918,619.90
MARATHON PETROLEUM CORP	FIXED INCOME	2,650,000.00	$	2,781,400.25
MARATHON PETROLEUM CORP	FIXED INCOME	15,000,000.00	$	14,731,260.00
MARRIOTT INTERNATIONAL	FIXED INCOME	2,900,000.00	$	2,866,238.20
MASCO CORP	FIXED INCOME	2,100,000.00	$	2,058,000.00
MATTEL INC	FIXED INCOME	1,440,000.00	$	1,497,741.12
MAXIM INTEGRATED PRODUCT	FIXED INCOME	2,500,000.00	$	2,479,000.00
MDC HOLDINGS INC	FIXED INCOME	3,105,000.00	$	3,182,625.00
MID AMERICA APARTMENTS L	FIXED INCOME	4,500,000.00	$	4,409,595.00
MORGAN STANLEY	FIXED INCOME	3,000,000.00	$	3,368,253.00
MORGAN STANLEY	FIXED INCOME	293,000.00	$	292,248.46
MORGAN STANLEY BAML TRUST	FIXED INCOME	3,000,000.00	$	3,025,047.00
MOSAIC CO	FIXED INCOME	470,000.00	$	471,260.07
MOSAIC CO	FIXED INCOME	2,650,000.00	$	2,624,626.25

NEVADA POWER CO	FIXED INCOME	1,026,000.00	$	1,152,847.46
NEWELL RUBBERMAID INC	FIXED INCOME	2,650,000.00	$	2,543,324.25
NEWMARKET CORP	FIXED INCOME	3,000,000.00	$	2,985,324.00
NORDSTROM INC	FIXED INCOME	1,700,000.00	$	1,845,231.00
NORFOLK SOUTHERN CORP	FIXED INCOME	5,000,000.00	$	4,711,325.00
NORTHERN STATES PWR MINN	FIXED INCOME	1,384,000.00	$	1,595,340.95
NVR INC	FIXED INCOME	2,650,000.00	$	2,673,002.00
O REILLY AUTOMOTIVE INC	FIXED INCOME	1,800,000.00	$	1,821,803.40
O REILLY AUTOMOTIVE INC	FIXED INCOME	900,000.00	$	973,550.70
ORACLE CORP	FIXED INCOME	4,000,000.00	$	3,979,236.00
OWENS CORNING	FIXED INCOME	467,000.00	$	480,508.44
OWENS CORNING	FIXED INCOME	2,400,000.00	$	2,401,396.80
OWENS CORNING	FIXED INCOME	169,000.00	$	195,871.17
PENTAIR FINANCE SA	FIXED INCOME	3,000,000.00	$	3,127,587.00
PHILLIPS 66	FIXED INCOME	2,650,000.00	$	2,726,312.05
PNC FUNDING CORP	FIXED INCOME	2,000,000.00	$	2,047,654.00
PUBLIC SERVICE COLORADO	FIXED INCOME	3,000,000.00	$	2,948,802.00
QUALCOMM INC	FIXED INCOME	5,000,000.00	$	4,951,405.00
QUEST DIAGNOSTICS INC	FIXED INCOME	2,650,000.00	$	2,806,302.30
REALTY INCOME CORP	FIXED INCOME	2,875,000.00	$	2,774,510.13
REGENCY CENTERS LP	FIXED INCOME	2,000,000.00	$	2,148,942.00
REPUBLIC SERVICES INC	FIXED INCOME	3,000,000.00	$	3,300,615.00
RESIDENTIAL FUNDING MTG SEC I	FIXED INCOME	765,418.13	$	758,009.34
ROPER TECHNOLOGIES INC	FIXED INCOME	2,650,000.00	$	2,575,974.90
ROYAL BANK OF CANADA	FIXED INCOME	5,000,000.00	$	4,936,505.00
RYDER SYSTEM INC	FIXED INCOME	3,000,000.00	$	3,064,884.00
SEACOR HOLDINGS INC	FIXED INCOME	2,679,000.00	$	2,504,865.00
SIMON PROPERTY GROUP LP	FIXED INCOME	1,750,000.00	$	1,710,068.50
SNAP ON INC	FIXED INCOME	2,650,000.00	$	2,987,575.55
STAPLES INC	FIXED INCOME	2,700,000.00	$	2,683,100.70
STARWOOD HOTELS + RESORT	FIXED INCOME	2,650,000.00	$	2,899,314.65
STEELCASE INC	FIXED INCOME	3,100,000.00	$	3,394,013.30
SYMANTEC CORP	FIXED INCOME	2,800,000.00	$	2,891,408.80
THERMO FISHER SCIENTIFIC	FIXED INCOME	2,650,000.00	$	2,579,737.90
TIME WARNER COS INC	FIXED INCOME	2,000,000.00	$	2,445,614.00
TIME WARNER COS INC	FIXED INCOME	5,000,000.00	$	5,929,915.00
TOLL BROS FINANCE CORP	FIXED INCOME	3,000,000.00	$	3,345,000.00
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	8,000,000.00	$	7,962,928.00
TYCO ELECTRONICS GROUP S	FIXED INCOME	2,800,000.00	$	3,020,066.00
TYSON FOODS INC	FIXED INCOME	2,975,000.00	$	3,014,362.23
TYSON FOODS INC	FIXED INCOME	500,000.00	$	510,309.00
UNION PACIFIC CORP	FIXED INCOME	2,200,000.00	$	2,544,410.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	$	25,001,950.00
US TREASURY N/B	FIXED INCOME	27,000,000.00	$	28,976,481.00
US TREASURY N/B	FIXED INCOME	15,000,000.00	$	14,893,365.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	4,984,960.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	9,940,620.00
US TREASURY N/B	FIXED INCOME	15,000,000.00	$	14,956,635.00
US TREASURY N/B	FIXED INCOME	30,000,000.00	$	29,936,730.00

US TREASURY N/B	FIXED INCOME	12,685,000.00	$	12,444,187.96
US TREASURY N/B	FIXED INCOME	11,415,000.00	$	11,423,469.93
VALE SA	FIXED INCOME	106,800.00	$	-
VALERO ENERGY CORP	FIXED INCOME	3,100,000.00	$	3,662,433.00
VALERO ENERGY CORP	FIXED INCOME	5,000,000.00	$	5,513,960.00
VALMONT INDUSTRIES INC	FIXED INCOME	3,000,000.00	$	3,323,859.00
VERIZON COMMUNICATIONS	FIXED INCOME	4,500,000.00	$	5,126,751.00
VIACOM INC	FIXED INCOME	1,800,000.00	$	1,740,209.40
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	225,040.10	$	224,952.20
WAL MART STORES INC	FIXED INCOME	575,000.00	$	654,969.28
WASTE MANAGEMENT INC	FIXED INCOME	1,500,000.00	$	1,899,171.00
WEINGARTEN REALTY INVEST	FIXED INCOME	1,350,000.00	$	1,312,428.15
WELLS FARGO + COMPANY	FIXED INCOME	2,250,000.00	$	2,576,520.00
WELLS FARGO + COMPANY	FIXED INCOME	5,000,000.00	$	4,981,750.00
WESTAR ENERGY INC	FIXED INCOME	2,856,000.00	$	2,803,306.80
WEYERHAEUSER CO	FIXED INCOME	2,000,000.00	$	2,379,966.00
WHIRLPOOL CORP	FIXED INCOME	2,700,000.00	$	2,783,889.00
WORLD FINANCIAL NETWORK CREDIT	FIXED INCOME	5,000,000.00	$	4,969,783.50
XCEL ENERGY INC	FIXED INCOME	1,301,000.00	$	1,307,096.49
XEROX CORPORATION	FIXED INCOME	3,000,000.00	$	3,191,367.00
XTO ENERGY INC	FIXED INCOME	2,400,000.00	$	2,615,215.20
XYLEM INC	FIXED INCOME	1,900,000.00	$	2,019,595.50
Total Internal Bond			**$**	**925,179,850.96**
CD Repo				
Certificate of Deposit	CASH EQUIVALENT	151,300,000.00	$	151,300,000.00
Total CD Repo			**$**	**151,300,000.00**
Short Term Retirement				
AUST & NEW ZEA	CASH EQUIVALENT	9,600,000.00	$	9,593,600.00
AUST & NEW ZEA	CASH EQUIVALENT	5,400,000.00	$	5,396,700.00
BANK OF NOVA SCOTIA/THE	CASH EQUIVALENT	10,000,000.00	$	10,000,000.00
BANK OF NOVA SCOTIA/THE	CASH EQUIVALENT	25,000,000.00	$	25,000,000.00
BARCLAYS CAP TRI PARTY A	CASH EQUIVALENT	150,000,000.00	$	150,000,000.00
BARCLAYS CAP TRI PARTY A	CASH EQUIVALENT	150,000,000.00	$	150,000,000.00
BNK OF TKYO-MTBSHI L	CASH EQUIVALENT	25,000,000.00	$	25,000,000.00
CHASE BANK USA NA	CASH EQUIVALENT	10,000,000.00	$	10,000,000.00
CITIGROUP TRI PARTY A	CASH EQUIVALENT	17,000,000.00	$	17,000,000.00
CITIGROUP TRI PARTY C	CASH EQUIVALENT	121,000,000.00	$	121,000,000.00
DEUTSCHE TRI PARTY A	CASH EQUIVALENT	125,000,000.00	$	125,000,000.00
DEUTSCHE TRI PARTY C	CASH EQUIVALENT	200,000,000.00	$	200,000,000.00
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	50,000,000.00	$	49,995,558.33
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	28,000,000.00	$	27,974,613.34
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	6,000,000.00	$	5,999,742.00
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	50,000,000.00	$	49,979,750.00
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	20,000,000.00	$	19,999,572.22
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	40,000,000.00	$	39,999,373.61
FEDERAL FARM CREDIT BANK	CASH EQUIVALENT	10,000,000.00	$	10,000,000.00
FEDERAL FARM CREDIT BANK	CASH EQUIVALENT	11,000,000.00	$	11,000,000.00

FEDERAL FARM CREDIT BANK	CASH EQUIVALENT	4,800,000.00	$	4,800,047.70
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	12,000,000.00	$	12,000,000.00
FREDDIE MAC DISCOUNT NT	CASH EQUIVALENT	25,000,000.00	$	24,985,805.56
GE CAPITAL TREASURY LLC	CASH EQUIVALENT	25,000,000.00	$	25,000,000.00
HSBC BANK PLC	CASH EQUIVALENT	15,000,000.00	$	15,000,000.00
MERRILL LYNCH TRI PARTY A	CASH EQUIVALENT	79,040,000.00	$	79,040,000.00
NATL AUSTRALIA BK LT	CASH EQUIVALENT	15,000,000.00	$	14,989,666.67
ROYAL BK OF CANADA	CASH EQUIVALENT	20,000,000.00	$	20,000,000.00
ROYAL BK OF CANADA	CASH EQUIVALENT	10,000,000.00	$	10,000,000.00
RYL BNK OF SCOT TRI A	CASH EQUIVALENT	160,000,000.00	$	160,000,000.00
SKANDIN ENS BANKEN AG	CASH EQUIVALENT	20,000,000.00	$	19,992,597.22
SKANDIN ENS BANKEN AG	CASH EQUIVALENT	10,000,000.00	$	9,995,822.22
SOCIETE GEN TRI PARTY A	CASH EQUIVALENT	171,000,000.00	$	171,000,000.00
SSGA FDS	CASH EQUIVALENT	1,080,099.25	$	1,080,099.25
SUMITOMO MITSUI BKG CORP	CASH EQUIVALENT	15,000,000.00	$	15,000,000.00
UNITED STATES OF AMER TREAS	CASH EQUIVALENT	36,000,000.00	$	35,999,645.67
WELLS FARGO BANK NA	CASH EQUIVALENT	18,000,000.00	$	18,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	10,000,000.00	$	10,000,000.00
WESTPAC BANKING CORP.	CASH EQUIVALENT	25,000,000.00	$	25,000,000.00
WI TREASURY SEC.	CASH EQUIVALENT	25,000,000.00	$	24,999,357.23
3M COMPANY	FIXED INCOME	3,845,000.00	$	3,839,593.93
3M COMPANY	FIXED INCOME	10,000,000.00	$	9,992,290.00
AMERICAN HONDA FINANCE	FIXED INCOME	4,757,000.00	$	4,762,551.42
APPLE INC	FIXED INCOME	5,750,000.00	$	5,703,281.25
BANK OF AMERICA CORP	FIXED INCOME	5,000,000.00	$	4,993,625.00
BANK OF AMERICA CORP	FIXED INCOME	7,167,000.00	$	7,393,885.72
BANK OF MONTREAL CHICAGO	FIXED INCOME	15,000,000.00	$	14,998,770.00
BANK OF NOVA SCOTIA	FIXED INCOME	5,000,000.00	$	4,995,005.00
CALIFORNIA ST	FIXED INCOME	10,000,000.00	$	10,116,100.00
CATERPILLAR FINANCIAL SE	FIXED INCOME	1,000,000.00	$	996,144.00
COLGATE PALMOLIVE CO	FIXED INCOME	2,000,000.00	$	2,003,680.00
FANNIE MAE	FIXED INCOME	10,000,000.00	$	9,936,110.00
FANNIE MAE	FIXED INCOME	2,270,000.00	$	2,257,885.01
FANNIE MAE	FIXED INCOME	10,000,000.00	$	9,957,390.00
FANNIE MAE	FIXED INCOME	8,598,000.00	$	8,563,324.27
FANNIE MAE	FIXED INCOME	9,345,000.00	$	9,340,093.88
FANNIE MAE	FIXED INCOME	3,000,000.00	$	3,011,574.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	2,233,000.00	$	2,232,218.45
FEDERAL FARM CREDIT BANK	FIXED INCOME	10,000,000.00	$	9,961,270.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	9,500,000.00	$	9,419,649.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	1,000,000.00	$	1,001,526.00
FEDERAL HOME LOAN BANK	FIXED INCOME	13,500,000.00	$	13,499,014.50
FEDERAL HOME LOAN BANK	FIXED INCOME	10,000,000.00	$	9,995,700.00
FREDDIE MAC	FIXED INCOME	5,250,000.00	$	5,252,052.75
FREDDIE MAC	FIXED INCOME	2,275,000.00	$	2,273,446.18
FREDDIE MAC	FIXED INCOME	12,195,000.00	$	12,196,829.25
FREDDIE MAC	FIXED INCOME	10,500,000.00	$	10,386,547.50
IBM CORP	FIXED INCOME	5,000,000.00	$	4,990,395.00
IBM CORP	FIXED INCOME	5,000,000.00	$	4,966,520.00

INTEL CORP	FIXED INCOME	5,000,000.00	$	5,031,200.00
JOHN DEERE CAPITAL CORP	FIXED INCOME	7,028,000.00	$	7,002,397.00
JOHN DEERE CAPITAL CORP	FIXED INCOME	5,600,000.00	$	5,723,989.60
JOHNSON + JOHNSON	FIXED INCOME	5,000,000.00	$	5,016,680.00
JP MORGAN CHASE BANK NA	FIXED INCOME	21,000,000.00	$	20,995,905.00
JP MORGAN CHASE BANK NA	FIXED INCOME	10,000,000.00	$	9,997,500.00
MICROSOFT CORP	FIXED INCOME	4,000,000.00	$	3,985,268.00
MICROSOFT CORP	FIXED INCOME	6,000,000.00	$	6,001,686.00
MICROSOFT CORP	FIXED INCOME	4,000,000.00	$	3,967,608.00
PEPSICO INC	FIXED INCOME	5,000,000.00	$	4,977,585.00
PRIVATE EXPORT FUNDING	FIXED INCOME	4,995,000.00	$	5,401,772.82
SVENSKA HANDELSBANKEN AB	FIXED INCOME	13,000,000.00	$	12,998,128.00
TORONTO DOMINION BANK	FIXED INCOME	1,000,000.00	$	1,009,140.00
TORONTO DOMINION BANK	FIXED INCOME	10,000,000.00	$	10,036,860.00
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	10,000,000.00	$	9,989,150.00
US BANK NA CINCINNATI	FIXED INCOME	2,000,000.00	$	1,994,626.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	10,221,090.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	10,038,280.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	9,977,730.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	$	5,368,360.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	10,210,940.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$	9,935,940.00
Total Short Term Retirement			**$**	**2,128,740,258.55**